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Form 990-PF

Department of the Treasury
Internal Revenue ServiceReturn of Private Foundation
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

Note: The organization may be able to use a copy of this return to satisfy state reporting requirements

OMB No 1545-0052

2005

For calendar year 2005, or tax year beginning 12/01, 2005, and ending 11/30, 2006

G Check all that apply ☐ Initial return ☐ Final return ☒ Amended return ☒ Address change ☐ Name changeUse the IRS
label.
Otherwise,
print
or type.
See Specific
Instructions.

Name of organization

ROBERT HAYWOOD MORRISON FDN

A Employer identification number

01-0561393

Number and street (or P O box number if mail is not delivered to street address)

1373 E. MOREHEAD ST., STE. 6

Room/suite

B Telephone number (see page 10 of the instructions)

(704) 333-9645

City or town, state, and ZIP code

CHARLOTTE, NC 28204-2947

C If exemption application is pending, check here ☐D 1 Foreign organizations, check here ☐H Check type of organization: ☒ Section 501(c)(3) exempt private foundation
☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation2. Foreign organizations meeting the 95% test, check here and attach computation ☐I Fair market value of all assets at end of year (from Part II, col (c), line 16) $\$$ 29,249,771J Accounting method: ☒ Cash ☐ Accrual
☐ Other (specify) _____E If private foundation status was terminated under section 507(b)(1)(A), check here ☐F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐**Part I Analysis of Revenue and Expenses** (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the instructions))

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue				
1 Contributions, gifts, grants, etc., received (attach schedule)	30,229			
2 Check ☐ if the foundation is not required to attach Sch B				
3 Interest on savings and temporary cash investments	50	50		
4 Dividends and interest from securities	435,631	435,236		
5a Gross rents	738,433	738,433	NONE	
b Net rental income or (loss) (59,735)				
6a Net gain or (loss) from sale of assets not on line 10	307,055			
b Gross sales price for all assets on line 6a 9,027,346				
7 Capital gain net income (from Part IV, line 2)		307,055		
8 Net short-term capital gain				
9 Income modifications				
10a Gross sales less returns and allowances				
b Less Cost of goods sold				
c Gross profit or (loss) (attach schedule)				
11 Other income (attach schedule)	848,342	836,605		
12 Total. Add lines 1 through 11	2,359,740	2,317,379	NONE	
Operating and Administrative Expenses				
13 Compensation of officers, directors, trustees, etc	172,122	NONE		172,122
14 Other employee salaries and wages				
15 Pension plans, employee benefits				
16a Legal fees (attach schedule) STMT 5	48,557	NONE	NONE	48,557
b Accounting fees (attach schedule) STMT 6	1,884	NONE	NONE	1,884
c Other professional fees (attach schedule) STMT 7	174,884	134,884		40,000
17 Interest				
18 Taxes (attach schedule) (see page 14 of the instructions) STMT 8	212,483	111,168		81,315
19 Depreciation (attach schedule) and depletion	103,952			
20 Occupancy				
21 Travel, conferences, and meetings	6,124			6,124
22 Printing and publications				
23 Other expenses (attach schedule) STMT 9	699,467	694,453		4,664
24 Total operating and administrative expenses. Add lines 13 through 23	1,419,473	940,505	NONE	354,666
25 Contributions, gifts, grants paid	1,353,575			1,353,575
26 Total expenses and disbursements. Add lines 24 and 25	2,773,048	940,505	NONE	1,708,241
27 Subtract line 26 from line 12				
a Excess of revenue over expenses and disbursements	(413,308)			
b Net investment income (if negative, enter -0-)		1,376,874		
c Adjusted net income (if negative, enter -0-)			NONE	

For Privacy Act and Paperwork Reduction Act Notice, see the instructions.

Form 990-PF (2005)

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Part II Balance Sheets Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash—non-interest-bearing	208,610	155,092	155,092
	2 Savings and temporary cash investments	15,824,639	969,343	969,343
	3 Accounts receivable ▶ _____ Less: allowance for doubtful accounts ▶ _____			
	4 Pledges receivable ▶ _____ Less: allowance for doubtful accounts ▶ _____			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)			
	7 Other notes and loans receivable (attach schedule) ▶ _____ Less: allowance for doubtful accounts ▶ _____			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments—U.S. and state government obligations (attach schedule)	527,319		
	b Investments—corporate stock (attach schedule)			
	c Investments—corporate bonds (attach schedule)			
	11 Investments—land, buildings, and equipment basis ▶ 17,833,279 Less: accumulated depreciation (attach schedule) ▶ 177,700	17,811,103	17,655,579	17,833,279
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule) STMT 10	1,288	8,967,270	10,292,057
	14 Land, buildings, and equipment: basis ▶ _____ Less: accumulated depreciation (attach schedule) ▶ _____			
15 Other assets (describe ▶ _____)				
16 Total assets (to be completed by all filers—see page 16 of the instructions. Also, see page 1, item I)	34,372,959	27,747,284	29,249,771	
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶ _____)	NONE	NONE	
23 Total liabilities (add lines 17 through 22)	NONE	NONE		
Net Assets or Fund Balances	Organizations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Organizations that do not follow SFAS 117, check here ▶ ☒ and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds	34,372,959	27,747,284	
	28 Paid-in or capital surplus, or land, bldg., and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
30 Total net assets or fund balances (see page 17 of the instructions)	34,372,959	27,747,284		
31 Total liabilities and net assets/fund balances (see page 17 of the instructions)	34,372,959	27,747,284		

Part III Analysis of Changes in Net Assets or Fund Balances

1 Total net assets or fund balances at beginning of year—Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	34,372,959
2 Enter amount from Part I, line 27a	2	(413,308)
3 Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 11	3	16,317
4 Add lines 1, 2, and 3	4	33,975,968
5 Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 12	5	6,228,684
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	27,747,284

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)	(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a SEE PART IV SCHEDULE			
b			
c			
d			
e			

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a			0
b			0
c			0
d			0
e			0

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a		0	0
b		0	0
c		0	0
d		0	0
e		0	0

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	307,055
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8	3	

Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income.)

If section 4940(d)(2) applies, leave this part blank.

Was the organization liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☒ No
If "Yes," the organization does not qualify under section 4940(e). Do not complete this part.**1** Enter the appropriate amount in each column for each year, see page 18 of the instructions before making any entries

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2004	55,493	25,737,906	0.00215608061
2003	16,006	919,058	0.01741565821
2002	15,476	482,203	0.03209436690
2001	4,670	223,053	0.02093672804
2000			

2 Total of line 1, column (d)	2	0.07260283376
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.01815070844
4 Enter the net value of noncharitable-use assets for 2005 from Part X, line 5	4	28,133,117
5 Multiply line 4 by line 3	5	510,636
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	13,769
7 Add lines 5 and 6	7	524,405
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions on page 18.	8	1,708,241

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948—see page 18 of the instructions)

1a	Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling letter: _____ (attach copy of ruling letter if necessary—see instructions)		
b	Domestic organizations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b	1	13,769
c	All other domestic organizations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	
3	Add lines 1 and 2.	3	13,769
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	4	NONE
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-	5	13,769
6	Credits/Payments		
a	2005 estimated tax payments and 2004 overpayment credited to 2005	6a	4,132
b	Exempt foreign organizations—tax withheld at source	6b	NONE
c	Tax paid with application for extension of time to file (Form 8868)	6c	15,350
d	Backup withholding erroneously withheld	6d	
7	Total credits and payments. Add lines 6a through 6d	7	19,482
8	Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8	
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	0
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	5,713
11	Enter the amount of line 10 to be Credited to 2006 estimated tax ☒ 5,713 Refunded ☐ 0	11	0

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the organization attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? <i>If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the organization in connection with the activities</i>		X
c Did the organization file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the organization ☒ \$ _____ (2) On organization managers ☒ \$ _____		
e Enter the reimbursement (if any) paid by the organization during the year for political expenditure tax imposed on organization managers ☒ \$ _____		
2 Has the organization engaged in any activities that have not previously been reported to the IRS? <i>If "Yes," attach a detailed description of the activities</i>		X
3 Has the organization made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? <i>If "Yes," attach a conformed copy of the changes</i>		X
4a Did the organization have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		N/A
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If "Yes," attach the statement required by General Instruction T</i>		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the organization have at least \$5,000 in assets at any time during the year? <i>If "Yes," complete Part II, col (c), and Part XV</i>	X	
8a Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) ☒ SEE STATEMENT 13		
b If the answer is "Yes" to line 7, has the organization furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? <i>If "No," attach explanation</i>	X	
9 Is the organization claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2005 or the taxable year beginning in 2005 (see instructions for Part XIV on page 26)? <i>If "Yes," complete Part XIV</i>		X
10 Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>		X
11 Did the organization comply with the public inspection requirements for its annual returns and exemption application? Web site address ☒ NONE	X	
12 The books are in care of ☒ CYNTHIA H TYSON Telephone no. ☒ (704) 333-9645 Located at ☒ 1373 EAST MOREHEAD ST, CHARLOTTE, NC ZIP+4 ☒ 28204-2947		
13 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 —Check here ☐ and enter the amount of tax-exempt interest received or accrued during the year ☒ 13		

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.

	Yes	No
1a During the year did the organization (either directly or indirectly)		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ No		
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the organization agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No		
1b If any answer is "Yes" to 1a (1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 20 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here ☐	N/A	
1c Did the organization engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2005?	N/A	
2 Taxes on failure to distribute income (section 4942) (does not apply for years the organization was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a At the end of tax year 2005, did the organization have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2005? ☐ Yes ☒ No If "Yes," list the years ► 20 __, 20 __, 20 __, 20 __		
b Are there any years listed in 2a for which the organization is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see page 20 of the instructions)	N/A	
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ► 20 __, 20 __, 20 __, 20 __		
3a Did the organization hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b If "Yes," did it have excess business holdings in 2005 as a result of (1) any purchase by the organization or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the organization had excess business holdings in 2005)	N/A	
4a Did the organization invest during the year any amount in a manner that would jeopardize its charitable purposes?		X
b Did the organization make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2005?		X
5a During the year did the organization pay or incur any amount to		
(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No		
(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No		
(3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No		
(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? ☐ Yes ☒ No		
(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No		
5b If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see page 20 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here ☐	N/A	
c If the answer is "Yes" to question 5a(4), does the organization claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☐ No If "Yes," attach the statement required by Regulations section 53.4945-5(d).		
6a Did the organization, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No		
b Did the organization, during the year, pay premiums, directly or indirectly, on a personal benefit contract? ☐ Yes ☒ No If you answered "Yes" to 6b, also file Form 8870		X

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1 List all officers, directors, trustees, foundation managers and their compensation (see page 21 of the instructions).**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (if not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 14		172,122	NONE	NONE

2 Compensation of five highest-paid employees (other than those included on line 1—see page 21 of the instructions). If none, enter "NONE."

(a) Name and address of each employee paid more than \$50,000	(b) Title and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account other allowances
NONE				

Total number of other employees paid over \$50,000 ▶ NONE**3 Five highest-paid independent contractors for professional services—(see page 21 of the instructions). If none, enter "NONE."**

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		

Total number of others receiving over \$50,000 for professional services ▶ NONE**Part IX-A Summary of Direct Charitable Activities**

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1 NONE	
2	
3	
4	

Part IX-B Summary of Program-Related Investments (see page 22 of the instructions)

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 NONE	
2	
All other program-related investments See page 22 of the instructions	
3 NONE	
Total. Add lines 1 through 3	

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see page 22 of the instructions.)

1 Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a Average monthly fair market value of securities	1a	28,561,540
b Average of monthly cash balances	1b	
c Fair market value of all other assets (see page 23 of the instructions)	1c	NONE
d Total (add lines 1a, b, and c)	1d	28,561,540
e Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2 Acquisition indebtedness applicable to line 1 assets	2	NONE
3 Subtract line 2 from line 1d	3	28,561,540
4 Cash deemed held for charitable activities Enter 1½% of line 3 (for greater amount, see page 23 of the instructions)	4	428,423
5 Net value of noncharitable-use assets. Subtract line 4 from line 3 Enter here and on Part V, line 4	5	28,133,117
6 Minimum investment return. Enter 5% of line 5	6	1,406,656

Part XI Distributable Amount (see page 23 of the instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ☐ and do not complete this part)

1 Minimum investment return from Part X, line 6	1	1,406,656
2a Tax on investment income for 2005 from Part VI, line 5	2a	13,769
b Income tax for 2005 (This does not include the tax from Part VI)	2b	
c Add lines 2a and 2b	2c	13,769
3 Distributable amount before adjustments Subtract line 2c from line 1	3	1,392,887
4 Recoveries of amounts treated as qualifying distributions	4	NONE
5 Add lines 3 and 4	5	1,392,887
6 Deduction from distributable amount (see page 24 of the instructions)	6	NONE
7 Distributable amount as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1	7	1,392,887

Part XII Qualifying Distributions (see page 24 of the instructions)

1 Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes	1a	1,708,241
a Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26	1b	
b Program-related investments—total from Part IX-B		
2 Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	NONE
3 Amounts set aside for specific charitable projects that satisfy the		
a Suitability test (prior IRS approval required)	3a	NONE
b Cash distribution test (attach the required schedule)	3b	NONE
4 Qualifying distributions. Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	1,708,241
5 Organizations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see page 24 of the instructions)	5	13,769
6 Adjusted qualifying distributions. Subtract line 5 from line 4	6	1,694,472

Note: The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years.

Part XIII Undistributed Income (see page 24 of the instructions)

	(a) Corpus	(b) Years prior to 2004	(c) 2004	(d) 2005
1 Distributable amount for 2005 from Part XI, line 7				1,392,887
2 Undistributed income, if any, as of the end of 2004				
a Enter amount for 2004 only			1,271,902	
b Total for prior years 20____, 20____, 20____		NONE		
3 Excess distributions carryover, if any, to 2005				
a From 2000	NONE			
b From 2001	NONE			
c From 2002	NONE			
d From 2003	NONE			
e From 2004	NONE			
f Total of lines 3a through e	NONE			
4 Qualifying distributions for 2005 from Part XII, line 4 ▶ \$ 1,708,241				
a Applied to 2004, but not more than line 2a			1,271,902	
b Applied to undistributed income of prior years (Election required—see page 25 of the instructions)		NONE		
c Treated as distributions out of corpus (Election required—see page 25 of the instructions)	NONE			
d Applied to 2005 distributable amount				436,339
e Remaining amount distributed out of corpus	NONE			
5 Excess distributions carryover applied to 2005 (If an amount appears in column (d), the same amount must be shown in column (a))	NONE			NONE
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	NONE			
b Prior years' undistributed income. Subtract line 4b from line 2b		NONE		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		NONE		
d Subtract line 6c from line 6b. Taxable amount—see page 25 of the instructions		NONE		
e Undistributed income for 2004. Subtract line 4a from line 2a. Taxable amount—see page 25 of the instructions			NONE	
f Undistributed income for 2005. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2006				956,548
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3) (see page 25 of the instructions)	NONE			
8 Excess distributions carryover from 2000 not applied on line 5 or line 7 (see page 25 of the instructions)	NONE			
9 Excess distributions carryover to 2006. Subtract lines 7 and 8 from line 6a	NONE			
10 Analysis of line 9:				
a Excess from 2001	NONE			
b Excess from 2002	NONE			
c Excess from 2003	NONE			
d Excess from 2004	NONE			
e Excess from 2005	NONE			

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2005, enter the date of the ruling ▶

b Check box to indicate whether the organization is a private operating foundation described in section ☐ 4942(j)(3) or ☐ 4942(j)(5)

	Tax year	Prior 3 years			(e) Total
	(a) 2005	(b) 2004	(c) 2003	(d) 2002	
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test—enter					
(1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test—enter $\frac{2}{3}$ of minimum investment return shown in Part X, line 6 for each year listed					
c "Support" alternative test—enter					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

1 Information Regarding Foundation Managers:

a List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000). (See section 507(d)(2))

b List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest

2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:

Check here ☒ if the organization only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the organization makes gifts, grants, etc. (see page 26 of the instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d.

a The name, address, and telephone number of the person to whom applications should be addressed

b The form in which applications should be submitted and information and materials they should include.

c Any submission deadlines?

d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors.

Part XV **Supplementary Information** (continued)**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i> SEE STATEMENT 15				
Total				3a 1,353,575
b <i>Approved for future payment</i>				
Total				3b 0

1	Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?			
a	Transfers from the reporting organization to a noncharitable exempt organization of:			
	(1) Cash			X
	(2) Other assets			X
b	Other transactions:			
	(1) Sales of assets to a noncharitable exempt organization			X
	(2) Purchases of assets from a noncharitable exempt organization			X
	(3) Rental of facilities, equipment, or other assets			X
	(4) Reimbursement arrangements			X
	(5) Loans or loan guarantees			X
	(6) Performance of services or membership or fundraising solicitations			X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees			X
d	If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting organization. If the organization received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received.			

[illegible]

2a Is the organization directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527? ☐ Yes ☒ No

b If "Yes," complete the following schedule

(a) Name of organization	(b) Type of organization	(c) Description of relationship

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer or fiduciary) is based on all information of which preparer has any knowledge.

Signature of officer or trustee _____ Date 6/28/2010 Title _____

Sign Here

Paid Preparer's Use Only	Preparer's signature 	6/23/10	Check if self-employed ☐	(See Signature on page 28 of the instructions)
	Firm's name (or yours if self-employed), address, and ZIP code	PRICENATERHOUSECOOPERS, LLP 214 N. TRYON ST., STE 3600, CHARLOTTE, NC 28202		EIN ▶ 13-4008324 Phone no 704-344-7500

Name of organization

Employer identification number

ROBERT HAYWOOD MORRISON FDN

01-0561393

Part I Contributors (See Specific Instructions.)

(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
1	CYNTHIA H TYSON 1856 MARYLAND AVENUE CHARLOTTE, NC 28209	30,229.	Person ☒ Payroll ☐ Noncash ☒ (Complete Part II if there is a noncash contribution.)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)
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			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)

Employer identification number

01-0561393

[illegible]

FORM 990PF, PART I - CONTRIBUTIONS, GIFTS AND GRANTS RECEIVED

=====

NAME AND ADDRESS -----	DATE ----	DIRECT PUBLIC SUPPORT -----
CYNTHIA H TYSON 1856 MARYLAND AVENUE CHARLOTTE, NC 28209	12/07/2005	30,229.
TOTAL CONTRIBUTION AMOUNTS		----- 30,229. =====

FORM 990PF, PART I - INTEREST ON TEMPORARY CASH INVESTMENTS

=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----
BOA CHECKING 4041	13.	13.
BOA CHECKING 7391	35.	35.
BAI - COLUMBIA RESV	2.	2.
 TOTAL	-----	-----
	50.	50.
	=====	=====

FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----
USGI - NQ DIVS	7,276.	7,276.
FOREIGN DIVIDENDS	46,096.	46,096.
DOMESTIC DIVS	214,268.	214,268.
OTHER INTEREST	28,634.	28,634.
US GOVT INTEREST	63,360.	63,360.
ACCRUED INTEREST	-2,572.	-2,572.
OID ACCRETION		51.
FOR DIVS - NQ	89.	89.
DOMESTIC DIVDS - NQ	78,034.	78,034.
NONTAXABLE DIVIDEND	446.	
	-----	-----
TOTAL	435,631.	435,236.
	=====	=====

FORM 990PF, PART I - OTHER INCOME
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----
FEE CREDITS	1,939.	1,939.
REFUND OF EXCISE TAX	11,737.	
NET TIMBER HARVEST	814,666.	814,666.
EARNST DEP FORFEIT	20,000.	20,000.
	-----	-----
TOTALS	848,342.	836,605.
	=====	=====

FORM 990PF, PART I - LEGAL FEES
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	ADJUSTED NET INCOME -----	CHARITABLE PURPOSES -----
KENNEDY COVINGTON	48,557.			48,557.
	-----	-----	-----	-----
TOTALS	48,557.	NONE	NONE	48,557.
	=====	=====	=====	=====

ORM 990PF, PART I - ACCOUNTING FEES
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	ADJUSTED NET INCOME -----	CHARITABLE PURPOSES -----
TAX PREPARATION FEES	1,884.			1,884.
TOTALS	1,884.	NONE	NONE	1,884.
	=====	=====	=====	=====

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	CHARITABLE PURPOSES -----
ADVISORY FEES	113,155.	113,155.	
TRUSTEE FEES	21,819.	21,819.	
GRANTMAKING FEES	40,000.		40,000.
SAI FEE REVERSAL	-90.	-90.	
	-----	-----	-----
TOTALS	174,884.	134,884.	40,000.
	=====	=====	=====

FORM 990PF, PART I - TAXES

=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	CHARITABLE PURPOSES -----
FOREIGN TAXES	4,783.	4,783.	
EXCISE TAX	20,000.		
EMPLOYEE TAXES	81,315.		81,315.
1/E PROPERTY TAX	107,219.	107,219.	
1/E PROPERTY TAX REF	-834.	-834.	
	-----	-----	-----
TOTALS	212,483.	111,168.	81,315.
	=====	=====	=====

RM 990PF, PART I - OTHER EXPENSES

=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	CHARITABLE PURPOSES -----
NT AND ROYALTY EXPENSES	694,216.		
P FEE - FOREIGN	237.	237.	
ORS FORUM MMBRSH	75.		75.
ALTH INSURANCE	2,268.		2,268.
PLIES AND POSTAGE	429.		429.
ICE REFURBISHING	350.		
BERSHIP FEES	1,445.		1,445.
CELLANEOUS	220.		220.
ERNET	227.		227.
TAL EXPENSES		694,216.	
TOTALS	----- 699,467. =====	----- 694,453. =====	----- 4,664. =====

FORM 990PF, PART II - OTHER INVESTMENTS

=====

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
-----	-----	-----
FUTURE REMITTANCE TO THE ROBERT H. MORRISON ESTATE (A)	(6,158,414) (A)	(6,158,414) (A)
SCHEDULE ATTACHED	14,975,341	16,300,128
MORRISON & CO	150,343	150,343
	-----	-----
TOTALS	8,967,270	10,292,057
	=====	=====

FOOTNOTE "A"

Reduction in the foundation's investments resulting from asset distributions, made from the Robert Haywood Morrison Foundation (EIN:01-0561393) to the Robert Haywood Morrison Estate (EIN:56-6648501) during March, 2009 and May, 2010. A liability for the future remittance has been allocated to the 2005 amended return. Due to the prolonged administration of the Robert Haywood Morrison Estate, the future remittance was unknown when the 2005 tax return was originally filed.

FORM 990PF, PART III - OTHER INCREASES IN NET WORTH OR FUND BALANCES
=====DESCRIPTION
-----AMOUNT

INFLATION INDEX BOND ADJ

16,317.

TOTAL

16,317.
=====

FORM 990PF, PART III - OTHER DECREASES IN NET WORTH OR FUND BALANCES

DESCRIPTION -----	AMOUNT -----
FUTURE REMITTANCE TO ROBERT H MORRISON ESTATE	6,158,414
CAPITAL ONE FINL COST ADJ	28,757.
ASHLAND COST ADJ	744.
GAIN TAXABLE IN 2005 - POSTED IN 2006	1,619.
JP MORGAN COST ADJ	36,505.
PRIOR YEAR BALANCE ADJ	2,645.

TOTAL	6,228,684.
	=====

ROBERT HAYWOOD MORRISON . .N

01-0561393

STATE(S) WHERE THE FOUNDATION IS REGISTERED

=====

NC

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES
=====

NAME AND ADDRESS -----	TITLE AND TIME DEVOTED TO POSITION	COMPENSATION -----
CYNTHIA H TYSON 1373 MOREHEAD ST CHARLOTTE, NC 28204-2950	PRESIDENT 40/WK	172,122.
BARBARA SCRUGGS C/O 1373 MOREHEAD ST CHARLOTTE, NC 28204-2950	SECRETARY PART TIME	
	GRAND TOTALS	----- 172,122. =====

M 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

=====

RECIPIENT NAME AND ADDRESS -----	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT -----	PURPOSE OF GRANT OR CONTRIBUTION -----	AMOUNT -----
AUDREY DAVIDSON EARLY MUSIC ENDOWMENT AT WMU 1 W MICHIGAN AVE ANN ARBOR, MI 49008	NONE SCHOOL	SCHOLARSHIP ENDOWMENT	500.
' BALDWIN COLLEGE SCHOLARSHIP ENDOWMENT NINTON, VA 24401	NONE SCHOOL	SCHOLARSHIP ENDOWMENT	20,000.
WINA FOUNDATION FOR INDEPENDENT COLLEGES RIDGE RD STE B MONROE, VA 23229	NONE EXEMPT PUBLIC	GENERAL USE	500.
WINCE CRITTENTON SVCS BOX 36329 LOTTE, NC 28236	NONE EXEMPT PUBLIC	GENERAL USE	250.
NATURE CONSERVANCY WEST TRADE STREET LOTTE, NC 28202	NONE EXEMPT PUBLIC	GENERAL USE	
- DAVIDSON V. MAIN STREET JOHNSON, NC 28035	NONE EXEMPT PUBLIC	GENERAL USE	1,000.
FRIENDS PARK ROAD LOTTE, NC 28209	NONE EXEMPT PUBLIC	GENERAL USE	50.
MUSEUM OF ART CHARLOTTE 1 TRYON ST LOTTE, NC 28202	NONE EXEMPT PUBLIC	CENTER CITY EXPANSION	1,000,000.
LOTTE MUSEUM OF HISTR SHAMROCK DRIVE LOTTE, NC 28215	NONE EXEMPT PUBLIC	GENERAL USE	1,000.

RM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

=====

RECIPIENT NAME AND ADDRESS -----	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT -----	PURPOSE OF GRANT OR CONTRIBUTION -----	AMOUNT -----
3ENS UNIVERSITY MUSIC ENDOWMENT 10 SELWYN AVENUE RLOTTE, NC 28207	NONE SCHOOL	DONATION MUSIC ENDOWMENT	3,000.
3ENS UNIVERSITY HONOR EVELYN DEAL 10 SELWYN AVENUE RLOTTE, NC 28207	NONE SCHOOL	GENERAL USE	175.
RICAN FRONTIER CULTURE FOUNDATION 0 RICHMOND RD UNTON, VA 24402	NONE EXEMPT PUBLIC	GENERAL USE	1,000.
NANDOAH SHAKESPEARE R BEVERLY ST UNTON, VA 24401	NONE EXEMPT PUBLIC	GENERAL USE	1,000.
C ARTS REPERATORY THEATRE EAST STONEWALL ST RLOTTE, NC 28256	NONE EXEMPT PUBLIC	GENERAL USE	100.
VOKE COLLEGE COLLEGE LANE 2M, VA 24153	NONE SCHOOL	GENERAL USE	25,000.
AR FOREST OX 419 IST, VA 24551	NONE EXEMPT PUBLIC	GENERAL USE	50,000.
NS UNIVERSITY 1 SELWYN AVENUE LOTTE, NC 28207	NONE SCHOOL	GENERAL USE	250,000.

SCHEDULE D
(Form 1041)

Capital Gains and Losses

OMB No. 1545-0092

2005

Department of the Treasury
Internal Revenue Service

▶ **Attach to Form 1041, Form 5227, or Form 990-T. See the separate instructions for Form 1041 (also for Form 5227 or Form 990-T, if applicable).**

Name of estate or trust

Employer identification number

ROBERT HAYWOOD MORRISON FDN

01-0561393

Note: Form 5227 filers need to complete only Parts I and II.

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example, 100 shares 7% preferred of Z Co)	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Sales price	(e) Cost or other basis (see page 34)	(f) Gain or (Loss) for the entire year (col. (d) less col. (e))
1 SEE STATEMENT 37			8,365,974.00	8,164,419.00	201,555.
2 Short-term capital gain or (loss) from Forms 4684, 6252, 6781, and 8824					2
3 Net short-term gain or (loss) from partnerships, S corporations, and other estates or trusts					3
4 Short-term capital loss carryover. Enter the amount, if any, from line 9 of the 2004 Capital Loss Carryover Worksheet					4 ()
5 Net short-term gain or (loss). Combine lines 1 through 4 in column (f). Enter here and on line 13, column (3) below					5 201,555.

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example, 100 shares 7% preferred of Z Co)	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Sales price	(e) Cost or other basis (see page 34)	(f) Gain or (Loss) for the entire year (col. (d) less col. (e))
6 LONG-TERM CAPITAL GAIN DIVIDENDS		STMT 39			192.
SEE STATEMENT 38			661,180.00	555,872.00	105,308.
7 Long-term capital gain or (loss) from Forms 2439, 4684, 6252, 6781, and 8824					7
8 Net long-term gain or (loss) from partnerships, S corporations, and other estates or trusts					8
9 Capital gain distributions					9
10 Gain from Form 4797, Part I					10
11 Long-term capital loss carryover. Enter the amount, if any, from line 14 of the 2004 Capital Loss Carryover Worksheet					11 ()
12 Net long-term gain or (loss). Combine lines 6 through 11 in column (f). Enter here and on line 14a, column (3) below					12 105,500.

Part III Summary of Parts I and II

Caution: Read the instructions *before* completing this part.

	(1) Beneficiaries' (see page 36)	(2) Estate's or trust's	(3) Total
13 Net short-term gain or (loss)	13		201,555.
14 Net long-term gain or (loss):			
a Total for year	14a		105,500.
b Unrecaptured section 1250 gain (see line 18 of the worksheet on page 35).	14b		
c 28% rate gain or (loss)	14c		
15 Total net gain or (loss). Combine lines 13 and 14a	15		307,055.

Note: If line 15, column (3), is a net gain, enter the gain on Form 1041, line 4. If lines 14a and 15, column (2), are net gains, go to Part V, and do not complete Part IV. If line 15, column (3), is a net loss, complete Part IV and the Capital Loss Carryover Worksheet, as necessary.

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D (Form 1041) 2005

Part IV Capital Loss Limitation**16** Enter here and enter as a (loss) on Form 1041, line 4, the smaller of:

a The loss on line 15, column (3) or

b \$3,000

16 (If the loss on line 15, column (3), is more than \$3,000, or if Form 1041, page 1, line 22, is a loss, complete the **Capital Loss Carryover Worksheet** on page 37 of the instructions to determine your capital loss carryover.**Part V Tax Computation Using Maximum Capital Gains Rates** (Complete this part only if both lines 14a and 15 in column (2) are gains, or an amount is entered in Part I or Part II and there is an entry on Form 1041, line 2b(2), and Form 1041, line 22 is more than zero.)**Note:** If line 14b, column (2) or line 14c, column (2) is more than zero, complete the worksheet on page 38 of the instructions and skip Part V. Otherwise, go to line 17.

17 Enter taxable income from Form 1041, line 22	17	
18 Enter the smaller of line 14a or 15 in column (2) but not less than zero	18	
19 Enter the estate's or trust's qualified dividends from Form 1041, line 2b(2)	19	
20 Add lines 18 and 19	20	
21 If the estate or trust is filing Form 4952, enter the amount from line 4g; otherwise, enter -0- . . . ▶	21	
22 Subtract line 21 from line 20. If zero or less, enter -0-	22	
23 Subtract line 22 from line 17. If zero or less, enter -0-	23	
24 Enter the smaller of the amount on line 17 or \$2,000	24	
25 Is the amount on line 23 equal to or more than the amount on line 24? ☐ Yes. Skip lines 25 through 27, go to line 28 and check the "No" box. ☐ No. Enter the amount from line 23	25	
26 Subtract line 25 from line 24	26	
27 Multiply line 26 by 5% (.05)	27	
28 Are the amounts on lines 22 and 26 the same? ☐ Yes. Skip lines 28 through 31; go to line 32. ☐ No. Enter the smaller of line 17 or line 22	28	
29 Enter the amount from line 26 (If line 26 is blank, enter -0-)	29	
30 Subtract line 29 from line 28	30	
31 Multiply line 30 by 15% (.15)	31	
32 Figure the tax on the amount on line 23. Use the 2005 Tax Rate Schedule on page 23 of the instructions	32	
33 Add lines 27, 31, and 32	33	
34 Figure the tax on the amount on line 17. Use the 2005 Tax Rate Schedule on page 23 of the instructions	34	
35 Tax on all taxable income. Enter the smaller of line 33 or line 34 here and on line 1a of Schedule G, Form 1041	35	

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
TOTAL GAINS (LOSSES) HELD FOR INVESTMENT PURPOSES					
BURLINGTON RES INC	12/05/2005	12/05/2005	8,835.	5,511.	3,324.
BURLINGTON RES INC	03/29/2006	12/05/2005	-8,835.	-5,511.	-3,324.
GOOGLE INC CL A COM	12/06/2005	12/19/2005	5,994.	5,672.	322.
UNITEDHEALTH GROUP INC COM	12/06/2005	12/21/2005	2,999.	2,960.	39.
UNITEDHEALTH GROUP INC COM	12/06/2005	12/21/2005	22,897.	22,609.	288.
ALTRIA GROUP INC COM	12/09/2005	12/29/2005	11,088.	10,615.	473.
ARCHER DANIELS MIDLAND CO COM	12/09/2005	12/29/2005	8,203.	8,096.	107.
AUTOZONE INC	12/09/2005	12/29/2005	15,325.	15,665.	-340.
BURLINGTON NORTHN SANTA FE CP COM	12/09/2005	12/29/2005	17,119.	16,123.	996.
CARDINAL HEALTH INC COM	12/09/2005	12/29/2005	13,039.	12,617.	422.
CENTURYTEL INC COM	12/09/2005	12/29/2005	16,401.	16,153.	248.
DOW CHEM CO COM	12/09/2005	12/29/2005	11,365.	11,360.	5.
FEDEX CORP COM	12/09/2005	12/29/2005	17,268.	16,216.	1,052.
FIRSTENERGY CORP COM	12/09/2005	12/29/2005	7,686.	7,472.	214.
HARLEY DAVIDSON INC COM	12/09/2005	12/29/2005	17,607.	17,160.	447.
KIMBERLY CLARK CORP COM	12/09/2005	12/29/2005	8,920.	8,654.	266.
LINCOLN NATL CORP IND COM	12/09/2005	12/29/2005	16,372.	15,823.	549.
LOCKHEED MARTIN CORP COM	12/09/2005	12/29/2005	10,841.	10,700.	141.
MARRIOTT INTL INC NEW CL A	12/09/2005	12/29/2005	11,750.	11,697.	53.
MERCK & CO INC COM	12/09/2005	12/29/2005	30,177.	27,058.	3,119.
MERRILL LYNCH & CO INC COM	12/09/2005	12/29/2005	8,665.	8,601.	64.
NATIONAL CITY CORP COM	12/09/2005	12/29/2005	16,135.	16,411.	-276.
NVIDIA CORP COM	12/09/2005	12/29/2005	31,298.	30,411.	887.
PROCTER & GAMBLE CO COM	12/09/2005	12/29/2005	15,245.	15,005.	240.
SPRINT NEXTEL CORP COM	12/09/2005	12/29/2005	18,817.	19,884.	-1,067.
TYCO INTL LTD NEW COM	12/09/2005	12/29/2005	25,014.	24,533.	481.
TYSON FOODS INC CL A	12/09/2005	12/29/2005	19,101.	18,253.	848.
VALERO ENERGY CORP NEW COM	12/09/2005	12/29/2005	31,257.	31,473.	-216.
WAL-MART STORES INC COM	12/09/2005	12/29/2005	8,612.	8,726.	-114.
WASHINGTON MUT INC COM	12/09/2005	12/29/2005	21,329.	20,151.	1,178.
INGERSOLL-RAND CO LTD COM CL A	12/09/2005	12/29/2005	23,270.	22,750.	520.
CAPTIVA SOFTWARE CORP NEW COM	12/23/2005	12/30/2005	16,576.	16,560.	16.

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
CAPTIVA SOFTWARE CORP NEW COM	12/23/2005	01/03/2006	16,576.	16,560.	16.
CAPTIVA SOFTWARE CORP NEW COM	06/06/2005	01/03/2006	-16,576.	-16,560.	-16.
AMGEN INC COM	12/06/2005	01/11/2006	2,967.	3,043.	-76.
COUNTRYWIDE FIN CORP COM	12/06/2005	01/11/2006	5,187.	4,942.	245.
COUNTRYWIDE FIN CORP COM	12/06/2005	01/12/2006	3,376.	3,283.	93.
FRESENIUS MED CARE AG SPONSORED	12/05/2005	01/12/2006	3,657.	3,283.	374.
COUNTRYWIDE FIN CORP COM	12/06/2005	01/13/2006	509.	494.	15.
FRESENIUS MED CARE AG SPONSORED	12/05/2005	01/13/2006	3,842.	3,474.	368.
FRESENIUS MED CARE AG SPONSORED	12/05/2005	01/17/2006	4,271.	3,856.	415.
GOOGLE INC CL A COM	12/06/2005	01/18/2006	45,972.	41,323.	4,649.
MDC HOLDINGS INC DEL	12/06/2005	01/18/2006	2,705.	2,813.	-108.
AMGEN INC COM	12/06/2005	01/19/2006	4,193.	4,325.	-132.
MDC HOLDINGS INC DEL	12/06/2005	01/19/2006	3,763.	3,885.	-122.
MDC HOLDINGS INC DEL	12/06/2005	01/20/2006	3,833.	3,952.	-119.
AMGEN INC COM	12/06/2005	01/23/2006	3,103.	3,364.	-261.
NESTLE S A SPONSORED ADR	12/05/2005	01/24/2006	4,541.	4,606.	-65.
COUNTRYWIDE FIN CORP COM	12/06/2005	01/25/2006	2,566.	2,648.	-82.
GENERAL ELEC CO COM	12/06/2005	01/25/2006	7,942.	8,683.	-741.
MDC HOLDINGS INC DEL	12/06/2005	01/27/2006	3,672.	3,818.	-146.
AETNA INC NEW COM	12/09/2005	01/30/2006	26,072.	27,479.	-1,407.
AMBAC FINL GROUP INC COM	12/09/2005	01/30/2006	14,703.	14,747.	-44.
AMERADA HESS CORP	12/09/2005	01/30/2006	25,148.	20,008.	5,140.
AMGEN INC COM	12/06/2005	01/30/2006	28,424.	31,235.	-2,811.
BURLINGTON RES INC	01/30/2006	01/30/2006	15,485.	15,293.	192.
BURLINGTON RES INC	04/04/2006	01/30/2006	-15,485.	-15,293.	-192.
3S CORP NEW CL B COM	12/09/2005	01/30/2006	13.	14.	-1.
CISCO SYS INC COM	01/20/2006	01/30/2006	416.	414.	2.
CISCO SYS INC COM	12/09/2005	01/30/2006	24,728.	22,899.	1,829.
CLOROX CO DEL COM	01/20/2006	01/30/2006	645.	643.	2.
CLOROX CO DEL COM	12/09/2005	01/30/2006	21,857.	20,301.	1,556.
COUNTRYWIDE FIN CORP COM	12/06/2005	01/30/2006	7,021.	7,237.	-216.
DANA CORP	12/09/2005	01/30/2006	1,341.	1,984.	-643.
DANA CORP	01/20/2006	01/30/2006	62.	55.	7.
EXXON MOBIL CORP COM	12/09/2005	01/30/2006	13,939.	12,901.	1,038.
ANNETT INC COM	01/20/2006	01/30/2006	318.	311.	7.

HAYWOOD MORRISON FDN
 Detail of Short-term Capital Gains and Losses

01-0561393

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
NNETT INC COM	12/09/2005	01/30/2006	23,371.	22,168.	1,203.
VERAL ELEC CO COM	12/06/2005	01/30/2006	14,481.	15,787.	-1,306.
DMAN SACHS GROUP INC COM	01/20/2006	01/30/2006	1,387.	1,330.	57.
LDMAN SACHS GROUP INC COM	12/09/2005	01/30/2006	28,989.	27,091.	1,898.
CORP NEW COM	01/20/2006	01/30/2006	848.	822.	26.
YCORP NEW COM	12/09/2005	01/30/2006	11,058.	10,410.	648.
YCORP NEW COM	12/29/2005	01/30/2006	10,457.	9,824.	633.
SSON CORP COM	01/20/2006	01/30/2006	370.	367.	3.
KESSON CORP COM	12/09/2005	01/30/2006	30,729.	30,247.	482.
ILL LYNCH & CO INC COM	01/20/2006	01/30/2006	592.	575.	17.
RRILL LYNCH & CO INC COM	12/09/2005	01/30/2006	12,583.	11,513.	1,070.
PLIFE INC COM	12/09/2005	01/30/2006	12,129.	12,218.	-89.
AN STANLEY COM	01/20/2006	01/30/2006	549.	529.	20.
RGAN STANLEY COM	12/09/2005	01/30/2006	27,081.	24,939.	2,142.
IONAL CITY CORP COM	12/09/2005	01/30/2006	21,986.	22,147.	-161.
OR CORP COM	01/20/2006	01/30/2006	1,458.	1,199.	259.
OR CORP COM	12/29/2005	01/30/2006	17,584.	13,819.	3,765.
OR CORP COM	12/09/2005	01/30/2006	1,801.	1,409.	392.
ICEMAX INC DELAWARE COM	12/09/2005	01/30/2006	16,153.	16,283.	-130.
ER HANNIFIN CORP COM	01/20/2006	01/30/2006	1,143.	1,104.	39.
KER HANNIFIN CORP COM	12/29/2005	01/30/2006	13,873.	12,196.	1,677.
MOLDS AMERN INC COM	01/20/2006	01/30/2006	2,054.	1,991.	63.
MOLDS AMERN INC COM	12/29/2005	01/30/2006	6,675.	6,177.	498.
CO INC COM	01/20/2006	01/30/2006	2,313.	2,194.	119.
OCO INC COM	12/09/2005	01/30/2006	18,406.	15,568.	2,838.
CO INC COM	12/29/2005	01/30/2006	2,987.	2,460.	527.
TED TECHNOLOGIES CORP COM	12/29/2005	01/30/2006	32,574.	31,525.	1,049.
ED TECHNOLOGIES CORP COM	01/20/2006	01/30/2006	2,339.	2,217.	122.
GROUP COM	01/20/2006	01/30/2006	286.	269.	17.
M GROUP COM	12/09/2005	01/30/2006	10,428.	9,627.	801.
M INC CL B COM	01/20/2006	01/30/2006	22.	21.	1.
BRANDS INC COM	12/09/2005	01/30/2006	14,815.	14,415.	400.
NTRYWIDE FIN CORP COM	12/06/2005	01/31/2006	10,985.	11,543.	-558.
ERAL ELEC CO COM	12/06/2005	01/31/2006	22,463.	24,542.	-2,079.
NTRYWIDE FIN CORP COM	12/06/2005	02/02/2006	3,687.	3,989.	-302.

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
ONY CORP ADR NEW	12/05/2005	02/02/2006	3,851.	2,966.	885.
COUNTRYWIDE FIN CORP COM	12/06/2005	02/03/2006	3,601.	3,954.	-353.
LINCARE HLDGS INC COM	12/02/2005	02/03/2006	10,506.	11,200.	-694.
TECH HLDGS CORP	12/02/2005	02/07/2006	15,899.	15,182.	717.
LEHMAN BROS HLDGS INC COM	12/02/2005	02/07/2006	22,432.	20,349.	2,083.
TECH HLDGS CORP	12/02/2005	02/08/2006	13,590.	12,968.	622.
LEHMAN BROS HLDGS INC COM	12/02/2005	02/08/2006	13,774.	12,718.	1,056.
U. FEDERAL NATL MTG ASSN NT	12/07/2005	02/15/2006	430,000.	431,075.	-1,075.
REYNOLDS AMERN INC COM	12/05/2005	02/16/2006	6,228.	5,498.	730.
RANSOCEAN INC ORD	01/23/2006	02/17/2006	6,712.	7,403.	-691.
RANSOCEAN INC ORD	01/26/2006	02/17/2006	6,926.	7,488.	-562.
YOCERA CORP ADR	12/05/2005	02/21/2006	9,430.	7,782.	1,648.
AIRTRAN HLDGS INC COM	12/23/2005	02/23/2006	1,802.	1,541.	261.
DIALOGIC CORP COM PAR \$0.05	12/23/2005	02/23/2006	1,706.	1,484.	222.
ARIAD PHARMACEUTICALS INC COM	12/23/2005	02/23/2006	1,306.	1,200.	106.
XESSTEL INC COM	12/23/2005	02/23/2006	387.	318.	69.
BROADWING CORP COM	12/23/2005	02/23/2006	2,118.	1,484.	634.
ADENCE RES CORP COM	12/23/2005	02/23/2006	1,753.	1,274.	479.
TALINA MARKETING CORP COM	12/23/2005	02/23/2006	1,128.	1,328.	-200.
ARLOTTE RUSSE HLDG INC COM	12/23/2005	02/23/2006	1,446.	1,610.	-164.
EMTURA CORP COM	12/23/2005	02/23/2006	912.	1,024.	-112.
LIQUITA BRANDS INTL INC COM	12/23/2005	02/23/2006	1,084.	1,350.	-266.
MAREX ENERGY CO COM	12/23/2005	02/23/2006	1,329.	1,239.	90.
TIZENS FIRST BANCORP INC DELAWARE					
OM	12/23/2005	02/23/2006	1,638.	1,446.	192.
RAY INC COM	12/23/2005	02/23/2006	624.	452.	172.
RITICARE SYS INC COM	12/23/2005	02/23/2006	1,625.	1,657.	-32.
ENBURY RES INC COM NEW	12/23/2005	02/23/2006	2,819.	2,476.	343.
URECT CORP COM	12/23/2005	02/23/2006	4,840.	4,593.	247.
YNEGY INC NEW CL A	12/23/2005	02/23/2006	1,431.	1,344.	87.
S TECHNOLOGIES INC COM	12/23/2005	02/23/2006	1,147.	1,160.	-13.
IX PHARMACEUTICALS INC COM	12/23/2005	02/23/2006	441.	375.	66.
I LUMONICS INC COM	12/23/2005	02/23/2006	958.	860.	98.
ENITOPE CORP COM	12/23/2005	02/23/2006	1,108.	965.	143.
VITY HR INC COM	12/23/2005	02/23/2006	1,938.	1,768.	170.

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
HMS HLDGS CORP COM	12/23/2005	02/23/2006	1,304.	1,207.	97.
HOLLIS-EDEN PHARMACEUTICALS INC	12/23/2005	02/23/2006	837.	620.	217.
ICO INC NEW COM	02/09/2006	02/23/2006	991.	1,048.	-57.
I-MANY INC COM	12/23/2005	02/23/2006	1,983.	1,676.	307.
INDEVUS PHARMACEUTICALS INC COM	12/23/2005	02/23/2006	788.	602.	186.
ISOLAGEN INC COM	12/23/2005	02/23/2006	315.	227.	88.
LTX CORP COM	12/23/2005	02/23/2006	610.	494.	116.
MTI TECHNOLOGY CORP COM	12/23/2005	02/23/2006	465.	441.	24.
ADDEN STEVEN LTD COM	01/30/2006	02/23/2006	2,079.	1,997.	82.
AGNETEK INC COM	12/23/2005	02/23/2006	311.	251.	60.
ATERIAL SCIENCES CORP COM	12/23/2005	02/23/2006	1,050.	1,004.	46.
AXWELL TECHNOLOGIES INC COM	12/23/2005	02/23/2006	962.	720.	242.
EASUREMENT SPECIALTIES INC COM	12/23/2005	02/23/2006	980.	1,010.	-30.
ENTOR GRAPHICS CORP COM	12/23/2005	02/23/2006	1,040.	881.	159.
OLDFLOW CORP COM	12/23/2005	02/23/2006	980.	985.	-5.
OMS COMMUNICATIONS CORP COM	12/23/2005	02/23/2006	1,476.	1,440.	36.
AVIGANT INTL INC COM	01/19/2006	02/23/2006	1,050.	1,075.	-25.
EOPHARM INC COM	12/23/2005	02/23/2006	846.	626.	220.
NEWPARK RES INC COM PAR \$.01NEW	12/23/2005	02/23/2006	2,038.	1,920.	118.
PMA CAP CORP CL A	12/23/2005	02/23/2006	1,944.	1,810.	134.
PARALLEL PETE CORP DEL COM	12/23/2005	02/23/2006	1,399.	1,500.	-101.
PEGASYSTEMS INC COM	12/23/2005	02/23/2006	907.	832.	75.
OTON DYNAMICS INC COM	12/23/2005	02/23/2006	989.	837.	152.
PLATO LEARNING INC COM	12/23/2005	02/23/2006	1,039.	1,040.	-1.
RAECIS PHARMACEUTICALS INC COM	12/23/2005	02/23/2006	341.	243.	98.
ROGRESS SOFTWARE CORP COM	12/23/2005	02/23/2006	2,572.	2,460.	112.
REWARDS NETWORK INC COM	12/23/2005	02/23/2006	987.	822.	165.
FENET INC COM	12/23/2005	02/23/2006	1,163.	1,488.	-325.
REGUE SOFTWARE INC COM	12/23/2005	02/23/2006	1,783.	1,334.	449.
EMITool INC COM	12/23/2005	02/23/2006	1,396.	1,264.	132.
AW GROUP INC COM	12/23/2005	02/23/2006	2,878.	2,636.	242.
ONUS NETWORKS INC COM	12/23/2005	02/23/2006	1,537.	1,203.	334.
TRATEGIC DIAGNOSTICS INC COM	12/23/2005	02/23/2006	586.	610.	-24.
UNOPTA INC COM	12/23/2005	02/23/2006	2,424.	1,726.	698.
YCAMORE NETWORKS INC COM	12/23/2005	02/23/2006	1,365.	1,334.	31.

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
YNOVIS LIFE TECHNOLOGIES INC COM	12/23/2005	02/23/2006	500.	507.	-7.
YPRIS SOLUTIONS INC COM	12/23/2005	02/23/2006	853.	807.	46.
ECHNITROL INC	12/23/2005	02/23/2006	650.	527.	123.
TELETECH HOLDINGS INC COM	12/23/2005	02/23/2006	1,538.	1,422.	116.
TEMPUR-PEDIC INTL INC COM	02/21/2006	02/23/2006	1,235.	1,216.	19.
U S I HLDGS CORP COM	12/23/2005	02/23/2006	1,617.	1,584.	33.
U S PHYSICAL THERAPY INC COM	12/23/2005	02/23/2006	2,119.	2,099.	20.
ARIAN SEMICONDUCTOR EQUIPMNT COM	12/23/2005	02/23/2006	3,178.	2,906.	272.
ICOR CORP COM	12/23/2005	02/23/2006	1,871.	1,583.	288.
VIEWPOINT CORP COM	01/30/2006	02/23/2006	389.	431.	-42.
VIVUS INC COM	12/23/2005	02/23/2006	1,050.	998.	52.
OODHEAD INDS INC COM	12/23/2005	02/23/2006	433.	421.	12.
EDERAL HOME LN MTG CORP COM	12/05/2005	02/28/2006	2,369.	2,214.	155.
NATIONAL OILWELL VARCO INC COM	12/02/2005	02/28/2006	20,163.	21,012.	-849.
ALLSTATE CORP COM	12/09/2005	03/03/2006	18,683.	18,953.	-270.
ON PRODS INC COM	01/20/2006	03/03/2006	86.	87.	-1.
AVON PRODS INC COM	12/09/2005	03/03/2006	5,865.	5,713.	152.
SX CORP COM	01/20/2006	03/03/2006	1,021.	936.	85.
CSX CORP COM	12/09/2005	03/03/2006	21,436.	18,594.	2,842.
CAREMARK RX INC COM	12/09/2005	03/03/2006	19,986.	20,454.	-468.
REMARK RX INC COM	01/20/2006	03/03/2006	360.	353.	7.
JNTRYWIDE FIN CORP COM	01/20/2006	03/03/2006	172.	176.	-4.
COUNTRYWIDE FIN CORP COM	12/09/2005	03/03/2006	21,182.	21,453.	-271.
ISNEY WALT CO COM DISNEY	01/20/2006	03/03/2006	367.	341.	26.
DISNEY WALT CO COM DISNEY	12/09/2005	03/03/2006	17,593.	15,700.	1,893.
ANKLIN RES INC COM	01/20/2006	03/03/2006	518.	498.	20.
FRANKLIN RES INC COM	12/09/2005	03/03/2006	13,996.	13,226.	770.
VERAL DYNAMICS CORP COM	01/20/2006	03/03/2006	256.	231.	25.
GENERAL DYNAMICS CORP COM	12/09/2005	03/03/2006	14,198.	12,533.	1,665.
HOME DEPOT INC COM	12/09/2005	03/03/2006	27,431.	26,542.	889.
BERLY CLARK CORP COM	01/20/2006	03/03/2006	179.	181.	-2.
IMBERLY CLARK CORP COM	12/09/2005	03/03/2006	13,593.	13,331.	262.
CKHEED MARTIN CORP COM	01/20/2006	03/03/2006	371.	326.	45.
OCKHEED MARTIN CORP COM	12/09/2005	03/03/2006	27,605.	23,414.	4,191.
HEADWESTVACO CORP COM	12/09/2005	03/03/2006	14,322.	14,728.	-406.

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
ADWESTVACO CORP COM	01/20/2006	03/03/2006	164.	166.	-2.
ATIONAL SEMICONDUCTOR CORP COM	01/20/2006	03/03/2006	2,034.	1,916.	118.
ATIONAL SEMICONDUCTOR CORP COM	12/09/2005	03/03/2006	748.	677.	71.
NATIONAL SEMICONDUCTOR CORP COM	12/29/2005	03/03/2006	16,241.	14,281.	1,960.
ORTHROP GRUMMAN CORP COM	01/20/2006	03/03/2006	858.	787.	71.
NORTHROP GRUMMAN CORP COM	12/09/2005	03/03/2006	17,030.	15,145.	1,885.
CCIDENTAL PETE CORP DEL COM	01/20/2006	03/03/2006	1,334.	1,295.	39.
CCIDENTAL PETE CORP DEL COM	12/09/2005	03/03/2006	16,194.	13,915.	2,279.
CCIDENTAL PETE CORP DEL COM	12/29/2005	03/03/2006	1,334.	1,132.	202.
OFFICEMAX INC DELAWARE COM	12/09/2005	03/03/2006	11,786.	11,558.	228.
FFICEMAX INC DELAWARE COM	01/20/2006	03/03/2006	493.	451.	42.
DOCTER & GAMBLE CO COM	01/20/2006	03/03/2006	539.	523.	16.
PROCTER & GAMBLE CO COM	12/09/2005	03/03/2006	12,149.	11,626.	523.
SCHWAB CHARLES CORP NEW COM	01/30/2006	03/03/2006	20,039.	18,108.	1,931.
SPRINT NEXTEL CORP COM	12/09/2005	03/03/2006	25,825.	26,429.	-604.
SUNTRUST BKS INC COM	01/30/2006	03/03/2006	14,610.	14,491.	119.
TXU CORP COM	12/09/2005	03/03/2006	36,565.	36,561.	4.
TEXAS INSTRS INC COM	12/09/2005	03/03/2006	28,658.	29,244.	-586.
ALERO ENERGY CORP NEW COM	01/20/2006	03/03/2006	57.	62.	-5.
ALERO ENERGY CORP NEW COM	12/09/2005	03/03/2006	7,159.	6,631.	528.
ETH COM	01/20/2006	03/03/2006	650.	616.	34.
YETH COM	12/09/2005	03/03/2006	21,262.	18,753.	2,509.
BROADWING CORP COM	12/23/2005	03/06/2006	2,166.	1,097.	1,069.
ROYAL DUTCH SHELL PLC SPONSORED					
ADR CL A	12/05/2005	03/07/2006	9,399.	9,813.	-414.
ARGET CORP COM	02/06/2006	03/07/2006	3,004.	3,139.	-135.
ARGET CORP COM	12/06/2005	03/07/2006	2,740.	2,774.	-34.
ARGET CORP COM	12/06/2005	03/08/2006	3,967.	3,948.	19.
BROADWING CORP COM	12/23/2005	03/09/2006	3,589.	1,903.	1,686.
, OREAL CO ADR	12/05/2005	03/09/2006	5,655.	4,687.	968.
INCARE HLDGS INC COM	12/02/2005	03/09/2006	10,961.	12,078.	-1,117.
ALERO ENERGY CORP NEW COM	12/02/2005	03/13/2006	28,463.	26,533.	1,930.
BROADCOM CORP CL A	02/03/2006	03/14/2006	2,333.	2,374.	-41.
BROADCOM CORP CL A	01/19/2006	03/14/2006	8,465.	7,528.	937.
NENTECH INC COM NEW	12/06/2005	03/14/2006	7,420.	8,762.	-1,342.

chedule D Detail of Short-term Capital Gains and Losses

01-0301333

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
3. APPLE INC COM	01/06/2006	03/15/2006	8,149.	9,402.	-1,253.
APPLE INC COM	12/06/2005	03/15/2006	265.	297.	-32.
9. CATERPILLAR INC COM	12/06/2005	03/15/2006	1,382.	1,122.	260.
5. GENENTECH INC COM NEW	12/06/2005	03/15/2006	3,844.	4,478.	-634.
6. LUXOTTICA GROUP S P A SPONSORED	12/05/2005	03/15/2006	6,194.	5,494.	700.
7. PROCTER & GAMBLE CO COM	12/06/2005	03/15/2006	5,217.	5,001.	216.
SLM CORP COM	12/06/2005	03/15/2006	111.	107.	4.
0. SLM CORP COM	12/06/2005	03/15/2006	552.	537.	15.
1. TARGET CORP COM	12/06/2005	03/15/2006	4,268.	4,268.	
1. ZIMMER HLDGS INC COM	12/06/2005	03/15/2006	1,990.	1,966.	24.
1. GENENTECH INC COM NEW	12/06/2005	03/16/2006	3,902.	4,575.	-673.
9. APPLE INC COM	12/06/2005	03/17/2006	8,955.	10,308.	-1,353.
1. CATERPILLAR INC COM	12/06/2005	03/17/2006	5,728.	4,487.	1,241.
1. NOVO-NORDISK A S ADR	12/05/2005	03/17/2006	5,291.	4,577.	714.
0. PRAECIS PHARMACEUTICALS INC COM	12/23/2005	03/17/2006	2,264.	1,620.	644.
1. PROCTER & GAMBLE CO COM	12/06/2005	03/17/2006	2,778.	2,702.	76.
1. ZIMMER HLDGS INC COM	12/06/2005	03/17/2006	1,511.	1,492.	19.
1. SLM CORP COM	12/06/2005	03/20/2006	944.	913.	31.
1. SLM CORP COM	12/06/2005	03/20/2006	662.	645.	17.
1. ZIMMER HLDGS INC COM	12/06/2005	03/20/2006	1,461.	1,424.	37.
1. APPLE INC COM	12/06/2005	03/22/2006	2,415.	2,892.	-477.
5. BRISTOL MYERS SQUIBB CO COM	12/05/2005	03/22/2006	12,835.	11,004.	1,831.
1. SLM CORP COM	12/06/2005	03/22/2006	1,583.	1,558.	25.
3. UNIVERSAL CORP VA COM	12/05/2005	03/22/2006	15,118.	16,913.	-1,795.
7. UNIVERSAL CORP VA COM	12/05/2005	03/23/2006	5,371.	6,020.	-649.
5. EPIX PHARMACEUTICALS INC COM	12/23/2005	03/24/2006	2,183.	2,429.	-246.
5. REWARDS NETWORK INC COM	12/23/2005	03/24/2006	3,014.	2,370.	644.
0. APPLE INC COM	12/06/2005	03/27/2006	21,462.	26,698.	-5,236.
0. FRANKLIN RES INC COM	12/02/2005	03/27/2006	12,669.	12,321.	348.
0. WESCO INTL INC COM	12/02/2005	03/27/2006	6,387.	4,335.	2,052.
8. APPLE INC COM	12/06/2005	03/28/2006	8,210.	10,234.	-2,024.
1. APPLE INC COM	02/16/2006	03/28/2006	2,915.	3,427.	-512.
3. BURLINGTON RES INC	01/30/2006	03/31/2006	15,485.	15,293.	192.
0. BURLINGTON RES INC	12/05/2005	03/31/2006	8,835.	5,511.	3,324.
1. TARGET CORP COM	12/06/2005	04/03/2006	2,628.	2,721.	-93.
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Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
ALBERTO CULVER CO CL B COM	12/02/2005	04/04/2006	10,244.	10,136.	108.
FRANKLIN RES INC COM	12/02/2005	04/04/2006	15,193.	15,164.	29.
LANDSTAR SYS INC COM	12/02/2005	04/04/2006	6,540.	6,309.	231.
LM CORP COM	12/06/2005	04/05/2006	2,453.	2,472.	-19.
BOTT LABS COM	04/05/2006	04/06/2006	256.	255.	1.
BBOTT LABS COM	01/20/2006	04/06/2006	641.	620.	21.
ABBOTT LABS COM	12/09/2005	04/06/2006	8,717.	7,960.	757.
JTONATION INC COM	01/20/2006	04/06/2006	796.	810.	-14.
JTONATION INC COM	04/05/2006	04/06/2006	398.	396.	2.
AUTONATION INC COM	12/09/2005	04/06/2006	34,285.	33,527.	758.
ANK NEW YORK INC COM	04/05/2006	04/06/2006	218.	216.	2.
BANK NEW YORK INC COM	12/09/2005	04/06/2006	8,733.	7,776.	957.
EING CO COM	04/05/2006	04/06/2006	240.	234.	6.
BOEING CO COM	12/09/2005	04/06/2006	14,463.	12,632.	1,831.
BOEING CO COM	01/30/2006	04/06/2006	17,899.	15,328.	2,571.
EING CO COM	01/20/2006	04/06/2006	160.	134.	26.
BBS CORP NEW CL B COM	12/09/2005	04/06/2006	13,616.	14,865.	-1,249.
S CORP NEW CL B COM	01/20/2006	04/06/2006	175.	178.	-3.
BS CORP NEW CL B COM	04/05/2006	04/06/2006	325.	322.	3.
BBS CORP NEW CL B COM	03/03/2006	04/06/2006	12,064.	11,568.	496.
RNA CORP COM	04/05/2006	04/06/2006	521.	525.	-4.
IGNA CORP COM	12/29/2005	04/06/2006	17,859.	15,619.	2,240.
IGNA CORP COM	01/20/2006	04/06/2006	1,955.	1,707.	248.
RNA CORP COM	12/09/2005	04/06/2006	261.	226.	35.
ORP COM	04/05/2006	04/06/2006	63.	63.	
XSX CORP COM	12/09/2005	04/06/2006	12,140.	9,444.	2,696.
INTERPOINT ENERGY INC COM	01/20/2006	04/06/2006	204.	225.	-21.
CENTERPOINT ENERGY INC COM	12/09/2005	04/06/2006	29,710.	32,115.	-2,405.
CENTERPOINT ENERGY INC COM	03/03/2006	04/06/2006	11,330.	12,228.	-898.
VRON CORP COM	04/05/2006	04/06/2006	476.	473.	3.
CHEVRON CORP COM	12/09/2005	04/06/2006	10,825.	10,713.	112.
OREST LABS INC COM	03/03/2006	04/06/2006	8,770.	9,019.	-249.
EST LABS INC COM	04/05/2006	04/06/2006	89.	89.	
EST LABS INC COM	01/20/2006	04/06/2006	45.	43.	2.
OREST LABS INC COM	12/09/2005	04/06/2006	2,181.	1,987.	194.

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
FREEPORT-MCMORAN COPPER & GOLD INC	04/05/2006	04/06/2006	516.	500.	16.
FREEPORT-MCMORAN COPPER & GOLD INC	01/20/2006	04/06/2006	452.	421.	31.
FREEPORT-MCMORAN COPPER & GOLD INC COM	12/09/2005	04/06/2006	20,713.	17,700.	3,013.
GENERAL MLS INC COM	04/05/2006	04/06/2006	101.	102.	-1.
GENERAL MLS INC COM	01/20/2006	04/06/2006	302.	298.	4.
GENERAL MLS INC COM	12/09/2005	04/06/2006	18,996.	18,153.	843.
GENWORTH FINL INC CL A COM	04/05/2006	04/06/2006	171.	170.	1.
GENWORTH FINL INC CL A COM	01/30/2006	04/06/2006	11,320.	10,827.	493.
HARLEY DAVIDSON INC COM	01/20/2006	04/06/2006	253.	267.	-14.
HARLEY DAVIDSON INC COM	12/09/2005	04/06/2006	14,030.	14,189.	-159.
MASCO CORP COM	04/05/2006	04/06/2006	33.	33.	
MASCO CORP COM	01/20/2006	04/06/2006	196.	180.	16.
MASCO CORP COM	12/09/2005	04/06/2006	10,464.	9,462.	1,002.
MOTOROLA INC COM	12/09/2005	04/06/2006	28,989.	28,540.	449.
MOTOROLA INC COM	04/05/2006	04/06/2006	429.	419.	10.
MOTOROLA INC COM	01/20/2006	04/06/2006	596.	574.	22.
MOTOROLA INC COM	01/30/2006	04/06/2006	19,095.	17,966.	1,129.
HELPS DODGE CORP COM	04/05/2006	04/06/2006	263.	259.	4.
HELPS DODGE CORP COM	12/09/2005	04/06/2006	30,029.	24,576.	5,453.
PRINCIPAL FINL GROUP INC COM	12/09/2005	04/06/2006	20,897.	20,871.	26.
PRINCIPAL FINL GROUP INC COM	04/05/2006	04/06/2006	150.	149.	1.
PRINCIPAL FINL GROUP INC COM	01/20/2006	04/06/2006	550.	512.	38.
PULTE HOMES INC COM	12/09/2005	04/06/2006	27,197.	27,439.	-242.
REWARDS NETWORK INC COM	12/23/2005	04/06/2006	3,596.	3,002.	594.
3M CO COM	12/09/2005	04/06/2006	20,629.	19,694.	935.
TRONOX INC COM CL B	03/03/2006	04/06/2006	1,109.	1,068.	41.
WASHINGTON MUT INC COM	01/20/2006	04/06/2006	88.	86.	2.
WASHINGTON MUT INC COM	04/05/2006	04/06/2006	88.	86.	2.
WASHINGTON MUT INC COM	12/09/2005	04/06/2006	12,411.	11,723.	688.
WATERS CORP COM	04/05/2006	04/06/2006	176.	174.	2.
WATERS CORP COM	12/09/2005	04/06/2006	18,742.	16,581.	2,161.
AMERIGROUP CORP COM	12/02/2005	04/07/2006	10,824.	9,689.	1,135.
DIAGEO PLC SPONSORED ADR NEW	12/05/2005	04/10/2006	6,184.	5,896.	288.
FRANKLIN RES INC COM	12/02/2005	04/11/2006	11,283.	11,373.	-90.

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
0. ISOLAGEN INC COM	12/23/2005	04/11/2006	1,955.	1,523.	432.
9. ROYAL DUTCH SHELL PLC SPONSORED ADR CL A	12/05/2005	04/12/2006	10,493.	10,066.	427.
9 TRONOX INC COM CL B	03/03/2006	04/12/2006	5.	5.	
WESCO INTL INC COM	12/02/2005	04/13/2006	3,501.	2,167.	1,334.
1. COCA COLA AMATIL LTD SPONSORED	12/05/2005	04/18/2006	3,859.	4,150.	-291.
NESTLE S A SPONSORED ADR	12/05/2005	04/19/2006	4,603.	4,606.	-3.
10. SEGUE SOFTWARE INC COM	12/23/2005	04/19/2006	11,965.	8,763.	3,202.
5. UNITEDHEALTH GROUP INC COM	12/06/2005	04/19/2006	5,979.	7,872.	-1,893.
2. COCA COLA AMATIL LTD SPONSORED	12/05/2005	04/20/2006	5,664.	5,951.	-287.
16 CONOCOPHILLIPS COM	12/05/2005	04/20/2006	5.	4.	1.
16 CONOCOPHILLIPS COM	04/05/2006	04/20/2006	15.	15.	
CVS/CAREMARK CORP COM	12/06/2005	04/21/2006	293.	276.	17.
NEXEN INC COM	03/08/2006	04/21/2006	4,072.	3,473.	599.
ZIMMER HLDGS INC COM	12/06/2005	04/21/2006	2,801.	2,848.	-47.
CVS/CAREMARK CORP COM	12/06/2005	04/24/2006	4,996.	4,718.	278.
PEPSICO INC COM	12/06/2005	04/24/2006	10,491.	11,091.	-600.
BROADWING CORP COM	12/23/2005	04/25/2006	271.	129.	142.
CVS/CAREMARK CORP COM	12/06/2005	04/25/2006	3,717.	3,532.	185.
HUDSON HIGHLAND GROUP INC COM	03/30/2006	04/25/2006	94.	93.	1.
ZIMMER HLDGS INC COM	12/06/2005	04/26/2006	3,610.	3,729.	-119.
CVS/CAREMARK CORP COM	12/06/2005	04/27/2006	7,718.	7,229.	489.
LOWES COS INC COM	12/06/2005	04/28/2006	7,741.	8,284.	-543.
SYBRON DENTAL SPECIALTIES INC COM	12/02/2005	04/28/2006	12,227.	11,726.	501.
ZIMMER HLDGS INC COM	12/06/2005	05/01/2006	6,460.	6,916.	-456.
LOWES COS INC COM	12/06/2005	05/02/2006	4,013.	4,310.	-297.
ZIMMER HLDGS INC COM	12/06/2005	05/02/2006	1,303.	1,424.	-121.
MADDEN STEVEN LTD COM	04/25/2006	05/03/2006	3,444.	3,215.	229.
MADDEN STEVEN LTD COM	01/30/2006	05/03/2006	8,212.	4,763.	3,449.
WESCO INTL INC COM	12/02/2005	05/03/2006	7,534.	4,335.	3,199.
ZIMMER HLDGS INC COM	12/06/2005	05/03/2006	2,282.	2,509.	-227.
BRISTOL MYERS SQUIBB CO COM	12/05/2005	05/04/2006	11,603.	10,132.	1,471.
REYNOLDS AMERN INC COM	12/05/2005	05/05/2006	6,300.	5,040.	1,260.
SYBRON DENTAL SPECIALTIES INC COM	12/02/2005	05/05/2006	11,517.	11,050.	467.
VIEWPOINT CORP COM	04/25/2006	05/05/2006	608.	562.	46.

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
VIEWPOINT CORP COM	01/30/2006	05/05/2006	4,040.	2,828.	1,212.
DOBE SYS INC COM	04/06/2006	05/08/2006	10,339.	11,011.	-672.
ERA CORP COM	04/05/2006	05/08/2006	132.	122.	10.
UTERA CORP COM	01/30/2006	05/08/2006	14,963.	13,180.	1,783.
MERIPRISE FINL INC COM	04/06/2006	05/08/2006	14,052.	12,889.	1,163.
ERIPRISE FINL INC COM	12/09/2005	05/08/2006	2,546.	2,286.	260.
RIPRISE FINL INC COM	01/20/2006	05/08/2006	49.	42.	7.
APPLIED MATLS INC COM	03/03/2006	05/08/2006	12,547.	12,521.	26.
LIED MATLS INC COM	04/05/2006	05/08/2006	57.	54.	3.
ANK NEW YORK INC COM	12/09/2005	05/08/2006	17,343.	15,973.	1,370.
JK NEW YORK INC COM	01/20/2006	05/08/2006	633.	565.	68.
MOGEN IDEC INC COM	04/06/2006	05/08/2006	8,056.	7,837.	219.
YK H & R INC COM	01/20/2006	05/08/2006	47.	50.	-3.
LOCK H & R INC COM	12/09/2005	05/08/2006	3,799.	3,984.	-185.
YK H & R INC COM	04/05/2006	05/08/2006	23.	22.	1.
BOSTON SCIENTIFIC CORP COM	12/09/2005	05/08/2006	5,341.	6,391.	-1,050.
ON SCIENTIFIC CORP COM	01/20/2006	05/08/2006	132.	142.	-10.
TON SCIENTIFIC CORP COM	04/05/2006	05/08/2006	286.	285.	1.
BOSTON SCIENTIFIC CORP COM	01/30/2006	05/08/2006	28,859.	28,256.	603.
STOL MYERS SQUIBB CO COM	04/05/2006	05/08/2006	25.	24.	1.
ISTOL MYERS SQUIBB CO COM	12/09/2005	05/08/2006	4,695.	4,002.	693.
CORP COM	12/09/2005	05/08/2006	5,203.	3,492.	1,711.
EMARK RX INC COM	04/06/2006	05/08/2006	3,937.	3,901.	36.
LLAR GEN CORP COM	12/29/2005	05/08/2006	11,949.	13,499.	-1,550.
AR GEN CORP COM	04/05/2006	05/08/2006	51.	53.	-2.
ELON CORP COM	04/06/2006	05/08/2006	11,138.	10,769.	369.
PRESS SCRIPTS INC COM	03/03/2006	05/08/2006	19,744.	22,985.	-3,241.
ESS SCRIPTS INC COM	04/05/2006	05/08/2006	75.	86.	-11.
NNETT INC COM	12/09/2005	05/08/2006	8,098.	8,554.	-456.
ETT INC COM	04/05/2006	05/08/2006	57.	59.	-2.
NERAL ELEC CO COM	12/09/2005	05/08/2006	15,128.	15,344.	-216.
A-HEALTHCARE CO	12/09/2005	05/08/2006	4,832.	5,777.	-945.
HEALTHCARE CO	01/20/2006	05/08/2006	132.	152.	-20.
DEPOT INC COM	04/05/2006	05/08/2006	123.	128.	-5.
E DEPOT INC COM	12/09/2005	05/08/2006	1,764.	1,769.	-5.

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
RR MCGEE CORP	04/05/2006	05/08/2006	104.	100.	4.
KERR MCGEE CORP	03/03/2006	05/08/2006	14,986.	13,875.	1,111.
ROGER CO COM	04/05/2006	05/08/2006	186.	184.	2.
ROGER CO COM	12/09/2005	05/08/2006	11,157.	10,543.	614.
ROGER CO COM	01/20/2006	05/08/2006	248.	229.	19.
ROGER CO COM	01/30/2006	05/08/2006	3,291.	2,942.	349.
MEDTRONIC INC COM	12/06/2005	05/08/2006	6,191.	7,294.	-1,103.
ELLON FINL CORP COM	04/05/2006	05/08/2006	39.	36.	3.
ELLON FINL CORP COM	03/03/2006	05/08/2006	8,760.	8,131.	629.
MOTOROLA INC COM	01/30/2006	05/08/2006	6,022.	5,966.	56.
NATIONAL SEMICONDUCTOR CORP COM	04/06/2006	05/08/2006	10,281.	9,835.	446.
NATIONAL SEMICONDUCTOR CORP COM	04/05/2006	05/08/2006	61.	56.	5.
NATIONAL SEMICONDUCTOR CORP COM	12/29/2005	05/08/2006	11,260.	9,678.	1,582.
ORDSTROM INC COM	01/20/2006	05/08/2006	983.	1,008.	-25.
ORDSTROM INC COM	04/05/2006	05/08/2006	118.	116.	2.
ORDSTROM INC COM	12/29/2005	05/08/2006	13,011.	12,434.	577.
DIA CORP COM	04/05/2006	05/08/2006	126.	120.	6.
DIA CORP COM	01/20/2006	05/08/2006	63.	45.	18.
VIDIA CORP COM	12/09/2005	05/08/2006	10,941.	6,314.	4,627.
CTER & GAMBLE CO COM	04/05/2006	05/08/2006	223.	231.	-8.
ROCTER & GAMBLE CO COM	12/09/2005	05/08/2006	17,589.	18,040.	-451.
ADIOSHACK CORP COM	03/03/2006	05/08/2006	11,340.	12,737.	-1,397.
ADIOSHACK CORP COM	04/05/2006	05/08/2006	51.	56.	-5.
ADIOSHACK CORP COM	04/06/2006	05/08/2006	9,593.	10,494.	-901.
AFECO CORP COM	12/09/2005	05/08/2006	9,533.	9,738.	-205.
A LEE CORP COM	01/20/2006	05/08/2006	74.	75.	-1.
A LEE CORP COM	04/05/2006	05/08/2006	19.	18.	1.
ARA LEE CORP COM	12/09/2005	05/08/2006	5,828.	5,646.	182.
XU CORP COM	12/09/2005	05/08/2006	8,237.	7,619.	618.
TYSON FOODS INC CL A	12/09/2005	05/08/2006	23,925.	26,506.	-2,581.
SON FOODS INC CL A	01/20/2006	05/08/2006	193.	210.	-17.
SON FOODS INC CL A	04/05/2006	05/08/2006	193.	177.	16.
INC COM	01/20/2006	05/08/2006	133.	124.	9.
T INC COM	12/09/2005	05/08/2006	3,323.	2,990.	333.
VITED STS STL CORP NEW COM	04/06/2006	05/08/2006	12,063.	10,352.	1,711.

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
NITED TECHNOLOGIES CORP COM	03/03/2006	05/08/2006	20,053.	18,129.	1,924.
TED TECHNOLOGIES CORP COM	04/05/2006	05/08/2006	129.	116.	13.
ACOM INC CL B COM	01/20/2006	05/08/2006	221.	234.	-13.
VIACOM INC CL B COM	12/09/2005	05/08/2006	21,839.	22,670.	-831.
COM INC CL B COM	04/05/2006	05/08/2006	160.	155.	5.
AL-MART STORES INC COM	12/09/2005	05/08/2006	19,356.	19,621.	-265.
MMER HLDGS INC COM	12/06/2005	05/08/2006	3,470.	3,797.	-327.
CAP LTD CL A COM	01/20/2006	05/08/2006	134.	140.	-6.
L CAP LTD CL A COM	12/09/2005	05/08/2006	9,011.	8,999.	12.
CAP LTD CL A COM	04/05/2006	05/08/2006	67.	65.	2.
BROADWING CORP COM	12/23/2005	05/09/2006	14,159.	6,740.	7,419.
M CREEK TIMBER CO INC COM	01/20/2006	05/09/2006	37.	38.	-1.
LUM CREEK TIMBER CO INC COM	01/30/2006	05/09/2006	16,070.	16,386.	-316.
UM CREEK TIMBER CO INC COM	12/09/2005	05/09/2006	1,662.	1,688.	-26.
M CREEK TIMBER CO INC COM	04/05/2006	05/09/2006	148.	150.	-2.
YBRON DENTAL SPECIALTIES INC COM	12/02/2005	05/09/2006	11,527.	11,050.	477.
MMER HLDGS INC COM	12/06/2005	05/09/2006	3,937.	4,339.	-402.
MMER HLDGS INC COM	12/06/2005	05/10/2006	2,676.	2,915.	-239.
ARBO CERAMICS INC COM	12/02/2005	05/11/2006	27,997.	30,967.	-2,970.
MMER HLDGS INC COM	12/06/2005	05/11/2006	1,186.	1,288.	-102.
ROUPE DANONE SPONSORED ADR	12/05/2005	05/17/2006	4,737.	3,821.	916.
O CORP SPONSORED ADR REPSTG 10					
HS COM	12/05/2005	05/17/2006	5,422.	4,965.	457.
TERPILLAR INC COM	12/06/2005	05/31/2006	1,457.	1,181.	276.
M CORP COM	12/06/2005	05/31/2006	642.	645.	-3.
KEMA SPONSORED ADR	12/05/2005	06/01/2006	644.	664.	-20.
EMA SPONSORED ADR	12/05/2005	06/06/2006	25.	26.	-1.
ARDINAL HEALTH INC COM	12/05/2005	06/06/2006	18,548.	17,842.	706.
OZONE INC	04/05/2006	06/08/2006	92.	100.	-8.
OZONE INC	01/20/2006	06/08/2006	183.	190.	-7.
UTOZONE INC	12/09/2005	06/08/2006	19,164.	19,723.	-559.
OZONE INC	05/23/2006	06/08/2006	275.	267.	8.
ALL CORP COM	01/30/2006	06/08/2006	5,912.	6,730.	-818.
L CORP COM	05/23/2006	06/08/2006	70.	72.	-2.
LSOUTH CORP	04/05/2006	06/08/2006	240.	244.	-4.

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
BELLSOUTH CORP	05/23/2006	06/08/2006	583.	558.	25.
BELLSOUTH CORP	03/03/2006	06/08/2006	7,301.	6,771.	530.
CAREMARK RX INC COM	04/06/2006	06/08/2006	14,884.	14,147.	737.
CISCO SYS INC COM	04/05/2006	06/08/2006	707.	780.	-73.
CISCO SYS INC COM	05/23/2006	06/08/2006	785.	831.	-46.
CISCO SYS INC COM	12/09/2005	06/08/2006	12,268.	10,950.	1,318.
DEAN FOODS CO NEW COM	05/08/2006	06/08/2006	22,535.	23,231.	-696.
DELL INC COM	12/09/2005	06/08/2006	13,375.	17,066.	-3,691.
DILLARDS INC CL A	04/05/2006	06/08/2006	29.	27.	2.
DILLARDS INC CL A	05/23/2006	06/08/2006	114.	107.	7.
DILLARDS INC CL A	01/20/2006	06/08/2006	86.	78.	8.
DILLARDS INC CL A	12/09/2005	06/08/2006	3,402.	2,876.	526.
GENENTECH INC COM NEW	12/06/2005	06/08/2006	1,773.	2,239.	-466.
GENERAL ELEC CO COM	12/09/2005	06/08/2006	7,195.	7,512.	-317.
HARTFORD FINL SVCS GROUP INC COM	05/23/2006	06/08/2006	88.	88.	
HARTFORD FINL SVCS GROUP INC COM	01/20/2006	06/08/2006	1,230.	1,217.	13.
HARTFORD FINL SVCS GROUP INC COM	12/29/2005	06/08/2006	17,130.	16,949.	181.
HARTFORD FINL SVCS GROUP INC COM	04/05/2006	06/08/2006	176.	165.	11.
HUMANA INC	05/23/2006	06/08/2006	510.	495.	15.
HUMANA INC	05/08/2006	06/08/2006	68,216.	55,673.	12,543.
JOHNSON & JOHNSON COM	01/20/2006	06/08/2006	1,599.	1,616.	-17.
JOHNSON & JOHNSON COM	05/23/2006	06/08/2006	922.	905.	17.
JOHNSON & JOHNSON COM	12/09/2005	06/08/2006	17,219.	16,862.	357.
LINCOLN NATL CORP IND COM	04/05/2006	06/08/2006	114.	114.	
LINCOLN NATL CORP IND COM	05/23/2006	06/08/2006	454.	455.	-1.
LINCOLN NATL CORP IND COM	03/03/2006	06/08/2006	11,189.	10,997.	192.
LINCOLN NATL CORP IND COM	01/30/2006	06/08/2006	20,163.	18,911.	1,252.
MATTEL INC COM	04/06/2006	06/08/2006	22,303.	23,650.	-1,347.
MATTEL INC COM	05/23/2006	06/08/2006	477.	480.	-3.
MCDONALDS CORP COM	01/20/2006	06/08/2006	1,265.	1,340.	-75.
MCDONALDS CORP COM	01/30/2006	06/08/2006	10,819.	11,343.	-524.
MCDONALDS CORP COM	04/05/2006	06/08/2006	200.	207.	-7.
MCDONALDS CORP COM	12/29/2005	06/08/2006	17,676.	18,144.	-468.
MCDONALDS CORP COM	05/23/2006	06/08/2006	766.	779.	-13.
MCGRW HILL COS INC COM	05/08/2006	06/08/2006	1,448.	1,528.	-80.

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
CCIDENTAL PETE CORP DEL COM	04/05/2006	06/08/2006	93.	96.	-3.
OCCIDENTAL PETE CORP DEL COM	12/29/2005	06/08/2006	11,968.	10,434.	1,534.
ORACLE CORP COM	04/05/2006	06/08/2006	467.	489.	-22.
ORACLE CORP COM	05/23/2006	06/08/2006	1,346.	1,369.	-23.
ORACLE CORP COM	12/09/2005	06/08/2006	12,783.	11,978.	805.
ENNEY J C CO INC COM	05/23/2006	06/08/2006	386.	377.	9.
PENNEY J C CO INC COM	04/06/2006	06/08/2006	7,016.	6,586.	430.
PROCTER & GAMBLE CO COM	12/09/2005	06/08/2006	23,131.	24,282.	-1,151.
ROCTER & GAMBLE CO COM	05/23/2006	06/08/2006	491.	491.	
RUDENTIAL FINL INC COM	04/05/2006	06/08/2006	385.	384.	1.
RUDENTIAL FINL INC COM	05/23/2006	06/08/2006	616.	610.	6.
PRUDENTIAL FINL INC COM	12/09/2005	06/08/2006	12,855.	12,705.	150.
OBERT HALF INTL INC COM	04/05/2006	06/08/2006	113.	116.	-3.
ROBERT HALF INTL INC COM	12/29/2005	06/08/2006	10,288.	10,393.	-105.
ROBERT HALF INTL INC COM	01/20/2006	06/08/2006	719.	720.	-1.
OCKWELL AUTOMATION INC	04/05/2006	06/08/2006	64.	73.	-9.
OCKWELL AUTOMATION INC	01/20/2006	06/08/2006	320.	328.	-8.
ROCKWELL AUTOMATION INC	12/09/2005	06/08/2006	13,772.	12,745.	1,027.
TEXAS INSTRS INC COM	12/09/2005	06/08/2006	28,924.	31,921.	-2,997.
UNUM GROUP COM	12/09/2005	06/08/2006	4,943.	6,023.	-1,080.
NUM GROUP COM	04/05/2006	06/08/2006	36.	41.	-5.
NUM GROUP COM	05/23/2006	06/08/2006	144.	138.	6.
ACHOVIA CORP 2ND NEW COM	04/05/2006	06/08/2006	326.	342.	-16.
WACHOVIA CORP 2ND NEW COM	03/03/2006	06/08/2006	11,367.	11,581.	-214.
ELLS FARGO & CO NEW COM	05/23/2006	06/08/2006	549.	536.	13.
ELLS FARGO & CO NEW COM	04/05/2006	06/08/2006	275.	261.	14.
WELLS FARGO & CO NEW COM	12/09/2005	06/08/2006	7,555.	6,915.	640.
QUALCOMM INC COM	12/06/2005	06/09/2006	3,922.	4,004.	-82.
GENENTECH INC COM NEW	12/06/2005	06/12/2006	2,379.	2,921.	-542.
ADDEN STEVEN LTD COM	01/30/2006	06/13/2006	15.	10.	5.
GENENTECH INC COM NEW	12/06/2005	06/14/2006	2,833.	3,505.	-672.
MEDCO HLTH SOLUTIONS INC COM	12/05/2005	06/14/2006	16,844.	18,203.	-1,359.
HOLLY CORP COM PAR \$0.01	12/02/2005	06/15/2006	6,038.	4,729.	1,309.
MOACH INC COM	02/02/2006	06/16/2006	2,845.	3,451.	-606.
MOACH INC COM	02/01/2006	06/16/2006	2,695.	3,261.	-566.

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
COCA COLA AMATIL LTD SPONSORED	12/05/2005	06/16/2006	4,867.	5,347.	-480.
IMBARQ CORP COM	04/05/2006	06/16/2006	6.	7.	-1.
IMBARQ CORP COM	12/09/2005	06/16/2006	4.	5.	-1.
INENENTECH INC COM NEW	12/06/2005	06/16/2006	1,872.	2,336.	-464.
OLDMAN SACHS GROUP INC COM	04/19/2006	06/16/2006	9,603.	11,184.	-1,581.
MOTOROLA INC COM	01/06/2006	06/16/2006	2,000.	2,392.	-392.
MOTOROLA INC COM	12/06/2005	06/16/2006	460.	542.	-82.
OACH INC COM	02/01/2006	06/19/2006	656.	797.	-141.
OACH INC COM	02/15/2006	06/19/2006	1,939.	2,314.	-375.
OACH INC COM	02/15/2006	06/19/2006	1,193.	1,420.	-227.
OACH INC COM	04/10/2006	06/19/2006	537.	634.	-97.
OACH INC COM	04/10/2006	06/20/2006	381.	458.	-77.
INENENTECH INC COM NEW	12/06/2005	06/20/2006	770.	974.	-204.
MERICAN INTL GROUP INC COM	12/05/2005	06/21/2006	5,699.	6,284.	-585.
CHEVRON CORP COM	12/05/2005	06/21/2006	20,858.	21,112.	-254.
RAY INC NEW COM	04/25/2006	06/21/2006	5.	5.	
INENENTECH INC COM NEW	12/06/2005	06/21/2006	617.	779.	-162.
LABORATORY CORP AMER HLDGS COM NEW	12/05/2005	06/21/2006	4,696.	3,853.	843.
MAVERICK TUBE CORP COM	02/28/2006	06/21/2006	37,139.	27,242.	9,897.
JST INC COM	12/05/2005	06/21/2006	10,219.	8,671.	1,548.
WASHINGTON MUT INC COM	12/05/2005	06/21/2006	4,960.	4,554.	406.
CHICAGO MERCANTILE EXCHANGE HLDGS					
INC CL A COM	12/06/2005	06/22/2006	942.	720.	222.
MOTOROLA INC COM	12/06/2005	06/22/2006	394.	472.	-78.
TEXAS INSTRS INC COM	04/25/2006	06/22/2006	741.	887.	-146.
INENENTECH INC COM NEW	12/06/2005	06/23/2006	772.	974.	-202.
TRIA GROUP INC COM	03/22/2006	06/26/2006	4,682.	4,773.	-91.
PACHE CORP COM	12/05/2005	06/26/2006	2,875.	3,077.	-202.
WISTOL MYERS SQUIBB CO COM	12/05/2005	06/26/2006	2,317.	1,961.	356.
IEVRON CORP COM	12/05/2005	06/26/2006	2,094.	2,081.	13.
ONOCOPHILLIPS COM	12/05/2005	06/26/2006	7,785.	7,932.	-147.
VON ENERGY CORP NEW COM	12/05/2005	06/26/2006	4,245.	4,692.	-447.
ICANA CORP COM	06/14/2006	06/26/2006	1,773.	1,645.	128.
DERATED DEPT STORES INC DEL COM	12/05/2005	06/26/2006	1,634.	1,471.	163.
ERCK & CO INC COM	12/05/2005	06/26/2006	4,925.	4,211.	714.

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
. OCCIDENTAL PETE CORP DEL COM	12/05/2005	06/26/2006	3,500.	2,906.	594.
. QUEST DIAGNOSTICS INC COM	12/05/2005	06/26/2006	3,501.	3,010.	491.
. UNITEDHEALTH GROUP INC COM	05/04/2006	06/26/2006	2,249.	2,339.	-90.
. WASHINGTON MUT INC COM	12/05/2005	06/26/2006	2,702.	2,484.	218.
. MOTOROLA INC COM	12/06/2005	06/27/2006	1,540.	1,816.	-276.
. COCA COLA AMATIL LTD SPONSORED	12/05/2005	06/28/2006	2,755.	3,067.	-312.
. GENENTECH INC COM NEW	12/06/2005	06/28/2006	1,709.	2,142.	-433.
. MEDTRONIC INC COM	12/06/2005	06/28/2006	1,974.	2,375.	-401.
. MOTOROLA INC COM	12/06/2005	06/28/2006	2,157.	2,641.	-484.
CHICAGO MERCANTILE EXCHANGE HLDGS					
INC CL A COM	12/06/2005	06/29/2006	1,429.	1,080.	349.
. MEDTRONIC INC COM	12/06/2005	06/29/2006	6,874.	8,255.	-1,381.
. QUALCOMM INC COM	12/06/2005	06/29/2006	2,804.	3,194.	-390.
CATERPILLAR INC COM	06/22/2006	06/30/2006	223.	217.	6.
. HOME DEPOT INC COM	03/06/2006	06/30/2006	4,256.	4,997.	-741.
. TEXAS INSTRS INC COM	04/25/2006	06/30/2006	1,621.	1,916.	-295.
CATERPILLAR INC COM	06/22/2006	07/03/2006	3,812.	3,689.	123.
CATERPILLAR INC COM	12/06/2005	07/03/2006	598.	472.	126.
. GENENTECH INC COM NEW	12/06/2005	07/05/2006	919.	1,071.	-152.
. GENENTECH INC COM NEW	12/06/2005	07/05/2006	2,695.	3,115.	-420.
. LAFARGE S A SPONSORED ADR NEW	12/05/2005	07/05/2006	3,857.	2,713.	1,144.
. MEDTRONIC INC COM	12/06/2005	07/05/2006	13,479.	16,227.	-2,748.
. MEDTRONIC INC COM	06/22/2006	07/05/2006	1,691.	1,778.	-87.
. NOVO-NORDISK A S ADR	12/05/2005	07/05/2006	7,868.	6,975.	893.
. ADVO INC	04/04/2006	07/06/2006	6,421.	5,762.	659.
. NOVO-NORDISK A S ADR	12/05/2005	07/06/2006	8,252.	7,302.	950.
AMERICAN ELEC PWR INC COM	01/20/2006	07/07/2006	277.	303.	-26.
. AMERICAN ELEC PWR INC COM	12/09/2005	07/07/2006	18,622.	20,009.	-1,387.
AMERICAN ELEC PWR INC COM	04/05/2006	07/07/2006	208.	206.	2.
AMERICAN ELEC PWR INC COM	05/23/2006	07/07/2006	347.	329.	18.
CIGNA CORP COM	12/09/2005	07/07/2006	2,188.	2,482.	-294.
. CENTEX CORP COM	06/08/2006	07/07/2006	7,820.	6,726.	1,094.
. COGNIZANT TECHNOLOGY SOLUTIONS CL	12/02/2005	07/07/2006	9,272.	6,897.	2,375.
COMERICA INC COM	04/05/2006	07/07/2006	107.	118.	-11.
. COMERICA INC COM	12/09/2005	07/07/2006	16,999.	18,082.	-1,083.

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
COMERICA INC COM	01/20/2006	07/07/2006	268.	279.	-11.
COMERICA INC COM	05/23/2006	07/07/2006	429.	442.	-13.
CONOCOPHILLIPS COM	05/08/2006	07/07/2006	13,582.	13,038.	544.
DARDEN RESTAURANTS INC COM	04/06/2006	07/07/2006	1,919.	2,015.	-96.
DEAN FOODS CO NEW COM	05/08/2006	07/07/2006	14,972.	14,770.	202.
DEVON ENERGY CORP NEW COM	01/30/2006	07/07/2006	19,964.	21,369.	-1,405.
DEVON ENERGY CORP NEW COM	04/05/2006	07/07/2006	126.	124.	2.
DEVON ENERGY CORP NEW COM	04/06/2006	07/07/2006	12,029.	11,758.	271.
DOLLAR GEN CORP COM	04/05/2006	07/07/2006	248.	302.	-54.
DOLLAR GEN CORP COM	01/20/2006	07/07/2006	757.	901.	-144.
DOLLAR GEN CORP COM	01/30/2006	07/07/2006	6,028.	6,910.	-882.
FREEPORT-MCMORAN COPPER & GOLD INC COM	12/09/2005	07/07/2006	39,807.	37,716.	2,091.
FREEPORT-MCMORAN COPPER & GOLD INC COM	03/03/2006	07/07/2006	11,581.	10,773.	808.
GENWORTH FINL INC CL A COM	05/23/2006	07/07/2006	139.	133.	6.
GENWORTH FINL INC CL A COM	01/30/2006	07/07/2006	4,670.	4,383.	287.
GILEAD SCIENCES INC COM	04/05/2006	07/07/2006	305.	322.	-17.
GILEAD SCIENCES INC COM	05/23/2006	07/07/2006	548.	494.	54.
GILEAD SCIENCES INC COM	12/09/2005	07/07/2006	18,455.	15,744.	2,711.
HUMANA INC	05/08/2006	07/07/2006	40,946.	30,439.	10,507.
INTEL CORP COM	12/09/2005	07/07/2006	92,822.	128,252.	-35,430.
JOHNSON & JOHNSON COM	12/09/2005	07/07/2006	6,487.	6,444.	43.
KERR MCGEE CORP	03/03/2006	07/07/2006	21,554.	14,935.	6,619.
LAFARGE S A SPONSORED ADR NEW	12/05/2005	07/07/2006	822.	581.	241.
LOCKHEED MARTIN CORP COM	04/05/2006	07/07/2006	73.	75.	-2.
LOCKHEED MARTIN CORP COM	05/23/2006	07/07/2006	147.	148.	-1.
LOCKHEED MARTIN CORP COM	12/09/2005	07/07/2006	6,601.	5,665.	936.
MERRILL LYNCH & CO INC COM	04/05/2006	07/07/2006	357.	398.	-41.
MERRILL LYNCH & CO INC COM	05/08/2006	07/07/2006	33,285.	35,640.	-2,355.
NOVO-NORDISK A S ADR	12/05/2005	07/07/2006	9,012.	7,901.	1,111.
ORACLE CORP COM	12/09/2005	07/07/2006	11,423.	9,680.	1,743.
PACTIV CORP COM	06/08/2006	07/07/2006	3,819.	3,645.	174.
PERKINELMER INC COM	04/05/2006	07/07/2006	107.	116.	-9.
PERKINELMER INC COM	01/30/2006	07/07/2006	8,876.	9,493.	-617.

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
14. REYNOLDS AMERN INC COM	05/23/2006	07/07/2006	1,644.	1,539.	105.
1. RYDER SYS INC COM	04/05/2006	07/07/2006	56.	47.	9.
295. RYDER SYS INC COM	03/03/2006	07/07/2006	16,661.	13,387.	3,274.
16. WELLS FARGO & CO NEW COM	12/09/2005	07/07/2006	21,421.	19,864.	1,557.
10. WOODHEAD INDS INC COM	04/25/2006	07/07/2006	573.	522.	51.
205. WOODHEAD INDS INC COM	12/23/2005	07/07/2006	3,915.	2,877.	1,038.
5. CHICAGO MERCANTILE EXCHANGE HLDGS INC CL A COM	12/06/2005	07/10/2006	2,946.	2,160.	786.
38. NOVO-NORDISK A S ADR	12/05/2005	07/10/2006	8,714.	7,520.	1,194.
6. NOVO-NORDISK A S ADR	12/05/2005	07/11/2006	1,022.	872.	150.
6. FEDEX CORP COM	06/22/2006	07/12/2006	1,832.	1,802.	30.
02. MOTOROLA INC COM	12/06/2005	07/12/2006	3,924.	4,763.	-839.
10. NAVIGANT INTL INC COM	04/25/2006	07/13/2006	1,770.	1,454.	316.
65. NAVIGANT INTL INC COM	01/19/2006	07/13/2006	12,308.	8,654.	3,654.
2. HOME DEPOT INC COM	03/06/2006	07/17/2006	2,432.	3,023.	-591.
9. HOME DEPOT INC COM	03/07/2006	07/17/2006	3,006.	3,694.	-688.
43. HOME DEPOT INC COM	12/06/2005	07/17/2006	4,830.	5,931.	-1,101.
44. TARGET CORP COM	12/06/2005	07/17/2006	6,864.	7,682.	-818.
5. WAL-MART STORES INC COM	06/22/2006	07/17/2006	644.	731.	-87.
00. WAL-MART STORES INC COM	05/30/2006	07/17/2006	12,877.	14,548.	-1,671.
79. HOME DEPOT INC COM	12/06/2005	07/18/2006	12,525.	15,720.	-3,195.
5. HOME DEPOT INC COM	06/22/2006	07/18/2006	2,148.	2,376.	-228.
52. MOTOROLA INC COM	12/06/2005	07/18/2006	6,781.	8,300.	-1,519.
6. TARGET CORP COM	12/06/2005	07/18/2006	2,521.	2,988.	-467.
6 AIR LIQUIDE ADR	12/05/2005	07/19/2006	22.	20.	2.
9. FEDEX CORP COM	06/22/2006	07/19/2006	2,083.	2,140.	-57.
22. CISCO SYS INC COM	03/03/2006	07/20/2006	12,829.	15,346.	-2,517.
5. CISCO SYS INC COM	06/22/2006	07/20/2006	1,155.	1,288.	-133.
10. PLANTRONICS	12/02/2005	07/21/2006	3,951.	5,979.	-2,028.
00. QUALCOMM INC COM	12/06/2005	07/26/2006	3,443.	4,499.	-1,056.
0. SLM CORP COM	12/06/2005	07/27/2006	508.	537.	-29.
70. PLANTRONICS	12/02/2005	07/28/2006	4,235.	7,687.	-3,452.
25. HOLLY CORP COM PAR \$0.01	12/02/2005	07/31/2006	16,652.	10,246.	6,406.
3. SLM CORP COM	12/06/2005	07/31/2006	1,153.	1,236.	-83.
5. REYNOLDS AMERN INC COM	12/05/2005	08/02/2006	5,696.	4,123.	1,573.
Totals					

ROBERT HAYWOOD MORRISON FDN
chedule D Detail of Short-term Capital Gains and Losses

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Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
27. SLM CORP COM	12/06/2005	08/04/2006	1,381.	1,451.	-70.
4. SLM CORP COM	12/06/2005	08/07/2006	202.	215.	-13.
307. ADVANCED MICRO DEVICES INC COM	04/06/2006	08/08/2006	16,478.	28,059.	-11,581.
3. ADVANCED MICRO DEVICES INC COM	05/23/2006	08/08/2006	163.	266.	-103.
32. ADVANCED MICRO DEVICES INC COM	07/07/2006	08/08/2006	653.	747.	-94.
182. AMERICAN EXPRESS CO COM	04/06/2006	08/08/2006	9,557.	9,528.	29.
178. ANADARKO PETE CORP COM	07/07/2006	08/08/2006	8,359.	8,437.	-78.
357. BJ SVCS CO COM	01/30/2006	08/08/2006	13,413.	14,680.	-1,267.
3. BJ SVCS CO COM	04/05/2006	08/08/2006	113.	105.	8.
68. BARR PHARMACEUTICALS INC COM	06/08/2006	08/08/2006	8,613.	8,659.	-46.
85. BARR PHARMACEUTICALS INC COM	07/07/2006	08/08/2006	14,612.	13,412.	1,200.
9. BURLINGTON NORTHN SANTA FE CP COM	04/05/2006	08/08/2006	138.	172.	-34.
81. BURLINGTON NORTHN SANTA FE CP COM	03/03/2006	08/08/2006	19,430.	22,573.	-3,143.
62. CIGNA CORP COM	12/09/2005	08/08/2006	49,654.	52,118.	-2,464.
1. CIGNA CORP COM	05/23/2006	08/08/2006	967.	839.	128.
688. CENDANT CORP	12/09/2005	08/08/2006	3,443.	4,288.	-845.
417. CENDANT CORP	05/08/2006	08/08/2006	2,891.	3,473.	-582.
9. CENDANT CORP	04/05/2006	08/08/2006	39.	45.	-6.
437. CENDANT CORP	04/06/2006	08/08/2006	2,931.	3,417.	-486.
68. CENDANT CORP	01/30/2006	08/08/2006	1,159.	1,333.	-174.
09. CENDANT CORP	05/23/2006	08/08/2006	222.	254.	-32.
4. CENDANT CORP	01/20/2006	08/08/2006	69.	79.	-10.
75. CITIZENS COMMUNICATIONS CO COM	06/08/2006	08/08/2006	5,036.	4,680.	356.
01. COMPUWARE CORP	12/09/2005	08/08/2006	2,695.	3,693.	-998.
0. COMPUWARE CORP	01/20/2006	08/08/2006	67.	83.	-16.
. COMPUWARE CORP	04/05/2006	08/08/2006	13.	15.	-2.
. COMPUWARE CORP	05/23/2006	08/08/2006	54.	58.	-4.
9. DEVON ENERGY CORP NEW COM	04/06/2006	08/08/2006	3,776.	3,632.	144.
83. EMERSON ELEC CO COM	04/06/2006	08/08/2006	14,738.	15,222.	-484.
. EMERSON ELEC CO COM	04/05/2006	08/08/2006	322.	332.	-10.
. EMERSON ELEC CO COM	05/23/2006	08/08/2006	403.	403.	
8. EMERSON ELEC CO COM	01/20/2006	08/08/2006	2,255.	2,202.	53.
9. EMERSON ELEC CO COM	12/29/2005	08/08/2006	6,362.	5,977.	385.
20. GENERAL ELEC CO COM	12/09/2005	08/08/2006	3,918.	4,272.	-354.
46. GILEAD SCIENCES INC COM	12/09/2005	08/08/2006	15,180.	12,782.	2,398.
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
12. GOLDMAN SACHS GROUP INC COM	05/08/2006	08/08/2006	1,851.	1,957.	-106.
9. HEWLETT PACKARD CO COM	04/05/2006	08/08/2006	300.	306.	-6.
290. HEWLETT PACKARD CO COM	03/03/2006	08/08/2006	9,657.	9,764.	-107.
3. HEWLETT PACKARD CO COM	05/23/2006	08/08/2006	266.	262.	4.
43. HEWLETT PACKARD CO COM	01/20/2006	08/08/2006	1,432.	1,390.	42.
567. HEWLETT PACKARD CO COM	06/08/2006	08/08/2006	18,881.	17,061.	1,820.
249. INTEL CORP COM	12/09/2005	08/08/2006	4,352.	6,454.	-2,102.
98. INTEL CORP COM	01/20/2006	08/08/2006	1,713.	2,187.	-474.
42. INTEL CORP COM	03/03/2006	08/08/2006	734.	848.	-114.
87. JOHNSON & JOHNSON COM	12/09/2005	08/08/2006	24,574.	23,305.	1,269.
629. MCGRAW HILL COS INC COM	05/08/2006	08/08/2006	93,162.	88,895.	4,267.
2. MCGRAW HILL COS INC COM	12/09/2005	08/08/2006	686.	638.	48.
47. MCGRAW HILL COS INC COM	05/23/2006	08/08/2006	2,688.	2,420.	268.
0. METLIFE INC COM	05/23/2006	08/08/2006	528.	515.	13.
8. METLIFE INC COM	12/09/2005	08/08/2006	2,534.	2,444.	90.
4. PHELPS DODGE CORP COM	07/07/2006	08/08/2006	7,261.	6,822.	439.
3. PHELPS DODGE CORP COM	12/09/2005	08/08/2006	1,988.	1,648.	340.
88. PROGRESSIVE CORP OHIO COM	07/07/2006	08/08/2006	22,528.	25,135.	-2,607.
. REYNOLDS AMERN INC COM	05/23/2006	08/08/2006	126.	110.	16.
. REYNOLDS AMERN INC COM	04/05/2006	08/08/2006	879.	749.	130.
2. REYNOLDS AMERN INC COM	12/29/2005	08/08/2006	4,018.	3,041.	977.
0. SAFECO CORP COM	12/09/2005	08/08/2006	3,797.	3,987.	-190.
. SAFEWAY INC COM NEW	04/05/2006	08/08/2006	86.	76.	10.
71. SAFEWAY INC COM NEW	01/30/2006	08/08/2006	13,484.	11,205.	2,279.
0. SAFEWAY INC COM NEW	05/23/2006	08/08/2006	286.	235.	51.
59. SUPERVALU INC COM	01/30/2006	08/08/2006	12,324.	14,849.	-2,525.
80. SUPERVALU INC COM	03/03/2006	08/08/2006	10,203.	11,883.	-1,680.
. SUPERVALU INC COM	04/05/2006	08/08/2006	107.	122.	-15.
. SUPERVALU INC COM	05/23/2006	08/08/2006	215.	240.	-25.
0. 3M CO COM	05/23/2006	08/08/2006	690.	835.	-145.
64. 3M CO COM	06/08/2006	08/08/2006	11,311.	13,104.	-1,793.
6. WATSON PHARMACEUTICALS INC COM	01/20/2006	08/08/2006	809.	1,208.	-399.
07. WATSON PHARMACEUTICALS INC COM	12/29/2005	08/08/2006	11,387.	16,569.	-5,182.
. WATSON PHARMACEUTICALS INC COM	04/05/2006	08/08/2006	90.	116.	-26.
2. WATSON PHARMACEUTICALS INC COM	05/23/2006	08/08/2006	270.	306.	-36.
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
590. YANKEE CANDLE INC COM	12/02/2005	08/08/2006	14,474.	15,370.	-896.
17. CHICAGO MERCANTILE EXCHANGE HLDGS INC CL A COM	12/06/2005	08/10/2006	8,139.	6,120.	2,019.
4 WYNDHAM WORLDWIDE CORP COM	12/09/2005	08/10/2006	11.	16.	-5.
22. CHICAGO MERCANTILE EXCHANGE HLDGS INC CL A COM	12/06/2005	08/11/2006	10,335.	7,920.	2,415.
32. SLM CORP COM	12/06/2005	08/14/2006	1,549.	1,719.	-170.
143. COMPANHIA VALE DO RIO DOCE SPONSORED ADR	01/31/2006	08/15/2006	3,149.	3,621.	-472.
9. DEERE & CO COM	06/22/2006	08/15/2006	1,284.	1,492.	-208.
1. DEERE & CO COM	03/06/2006	08/15/2006	2,095.	2,415.	-320.
625 VODAFONE GROUP PLC SPONSORED ADR	12/05/2005	08/15/2006	13.	15.	-2.
5. DEERE & CO COM	03/06/2006	08/16/2006	4,693.	5,065.	-372.
7. DEERE & CO COM	03/07/2006	08/16/2006	4,116.	4,347.	-231.
1. DEERE & CO COM	03/08/2006	08/16/2006	2,960.	3,122.	-162.
6. FEDEX CORP COM	06/22/2006	08/16/2006	1,617.	1,802.	-185.
08. COGNIZANT TECHNOLOGY SOLUTIONS CL	12/02/2005	08/17/2006	7,588.	5,321.	2,267.
57. COMPANHIA VALE DO RIO DOCE SPONSORED ADR	01/31/2006	08/17/2006	3,552.	3,975.	-423.
12. COMPANHIA VALE DO RIO DOCE SPONSORED ADR	02/02/2006	08/17/2006	7,060.	7,632.	-572.
8. COMPANHIA VALE DO RIO DOCE SPONSORED ADR	06/22/2006	08/17/2006	860.	844.	16.
0. ALTRIA GROUP INC COM	03/22/2006	08/21/2006	2,510.	2,203.	307.
0. ALTRIA GROUP INC COM	12/05/2005	08/21/2006	7,529.	6,548.	981.
83. MERCK & CO INC COM	07/28/2006	08/21/2006	7,258.	7,591.	-333.
5 PACCAR INC COM	12/05/2005	08/22/2006	29.	24.	5.
4. CHICAGO MERCANTILE EXCHANGE HLDGS INC CL A COM	12/06/2005	08/23/2006	10,703.	8,640.	2,063.
63. SLM CORP COM	12/06/2005	08/23/2006	21,270.	24,877.	-3,607.
0. SLM CORP COM	06/22/2006	08/23/2006	2,297.	2,617.	-320.
6. HALLIBURTON CO COM	04/11/2006	08/24/2006	1,854.	2,234.	-380.
06. HALLIBURTON CO COM	04/10/2006	08/24/2006	3,510.	4,179.	-669.
40. LOWES COS INC COM	12/06/2005	08/24/2006	3,719.	4,714.	-995.
39. FRONTIER OIL CORP COM	03/13/2006	08/30/2006	8,179.	6,152.	2,027.
totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
37. ONEOK INC NEW COM	12/02/2005	08/30/2006	5,187.	3,774.	1,413.
30. TECHNITROL INC	04/25/2006	08/30/2006	879.	723.	156.
30. TECHNITROL INC	12/23/2005	08/30/2006	2,344.	1,405.	939.
75. COCA COLA AMATIL LTD SPONSORED	12/05/2005	08/31/2006	5,702.	6,555.	-853.
55. HMS HLDGS CORP COM	04/25/2006	09/01/2006	2,238.	1,254.	984.
55. HMS HLDGS CORP COM	12/23/2005	09/01/2006	3,682.	1,985.	1,697.
50. AEROPOSTALE COM	12/02/2005	09/06/2006	24,129.	23,735.	394.
16. COGNIZANT TECHNOLOGY SOLUTIONS CL	12/02/2005	09/07/2006	8,029.	5,715.	2,314.
1. ABBOTT LABS COM	05/23/2006	09/08/2006	391.	335.	56.
81. ABBOTT LABS COM	12/09/2005	09/08/2006	8,837.	7,063.	1,774.
333. ADVANCED MICRO DEVICES INC COM	07/07/2006	09/08/2006	34,024.	31,120.	2,904.
1. AMERISOURCEBERGEN CORP COM	04/05/2006	09/08/2006	225.	242.	-17.
6. AMERISOURCEBERGEN CORP COM	05/23/2006	09/08/2006	720.	701.	19.
1. AMERISOURCEBERGEN CORP COM	01/20/2006	09/08/2006	225.	205.	20.
38. AMERISOURCEBERGEN CORP COM	12/09/2005	09/08/2006	19,708.	17,841.	1,867.
43. ANADARKO PETE CORP COM	07/07/2006	09/08/2006	39,204.	39,958.	-754.
26. APACHE CORP COM	12/09/2005	09/08/2006	21,031.	22,699.	-1,668.
46. APPLE INC COM	07/07/2006	09/08/2006	32,352.	24,624.	7,728.
9. AUTONATION INC COM	05/23/2006	09/08/2006	373.	414.	-41.
32. AUTONATION INC COM	12/09/2005	09/08/2006	18,276.	20,159.	-1,883.
3. CBS CORP NEW CL B COM	05/23/2006	09/08/2006	1,222.	1,076.	146.
23. CBS CORP NEW CL B COM	03/03/2006	09/08/2006	20,540.	17,352.	3,188.
0. CATERPILLAR INC COM	12/06/2005	09/08/2006	4,755.	4,133.	622.
06. CONOCOPHILLIPS COM	05/08/2006	09/08/2006	6,419.	6,980.	-561.
774 CONOCOPHILLIPS COM	04/05/2006	09/08/2006	229.	246.	-17.
8.226 CONOCOPHILLIPS COM	01/30/2006	09/08/2006	1,709.	1,791.	-82.
60. CONSTELLATION ENERGY CORP COM	03/03/2006	09/08/2006	15,459.	15,018.	441.
1. CONSTELLATION ENERGY CORP COM	04/05/2006	09/08/2006	59.	55.	4.
2. CONSTELLATION ENERGY CORP COM	04/06/2006	09/08/2006	713.	654.	59.
03. DEAN FOODS CO NEW COM	05/08/2006	09/08/2006	25,536.	22,377.	3,159.
062. DOLLAR GEN CORP COM	01/30/2006	09/08/2006	13,445.	17,725.	-4,280.
37. GENWORTH FINL INC CL A COM	01/30/2006	09/08/2006	4,833.	4,481.	352.
16. HANESBRANDS INC COM	07/07/2006	09/08/2006	2,519.	2,220.	299.
16. INTEL CORP COM	03/03/2006	09/08/2006	16,403.	17,089.	-686.
7. KIMBERLY CLARK CORP COM	07/07/2006	09/08/2006	5,568.	5,275.	293.
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
4. KIMBERLY CLARK CORP COM	05/23/2006	09/08/2006	256.	239.	17.
152. KIMBERLY CLARK CORP COM	12/09/2005	09/08/2006	9,728.	8,887.	841.
1. KIMBERLY CLARK CORP COM	04/05/2006	09/08/2006	64.	58.	6.
124. MGIC INVT CORP WIS COM	08/08/2006	09/08/2006	7,229.	7,002.	227.
305. MYLAN LABS INC COM	07/07/2006	09/08/2006	6,182.	5,999.	183.
1. NORTHROP GRUMMAN CORP COM	04/05/2006	09/08/2006	68.	69.	-1.
9. NORTHROP GRUMMAN CORP COM	05/23/2006	09/08/2006	612.	601.	11.
307. NORTHROP GRUMMAN CORP COM	12/09/2005	09/08/2006	20,868.	18,021.	2,847.
110. OMNICOM GROUP INC COM	08/08/2006	09/08/2006	9,966.	9,592.	374.
16. PFIZER INC COM	04/05/2006	09/08/2006	443.	402.	41.
50. PFIZER INC COM	05/23/2006	09/08/2006	1,384.	1,192.	192.
793. PFIZER INC COM	06/08/2006	09/08/2006	21,957.	18,675.	3,282.
312. QUALCOMM INC COM	12/06/2005	09/08/2006	11,391.	14,037.	-2,646.
122. REALOGY CORP COM	12/09/2005	09/08/2006	8,474.	12,688.	-4,214.
35. REALOGY CORP COM	05/08/2006	09/08/2006	1,707.	2,466.	-759.
370. REYNOLDS AMERN INC COM	12/05/2005	09/08/2006	23,834.	16,952.	6,882.
2. REYNOLDS AMERN INC COM	12/29/2005	09/08/2006	1,418.	1,045.	373.
72. ROCKWELL AUTOMATION INC	08/08/2006	09/08/2006	15,474.	16,845.	-1,371.
23. 3M CO COM	06/08/2006	09/08/2006	15,931.	17,818.	-1,887.
114. TYCO INTL LTD NEW COM	12/09/2005	09/08/2006	29,253.	31,704.	-2,451.
68. ACE LTD COM	12/09/2005	09/08/2006	20,180.	20,174.	6.
1. ACE LTD COM	01/20/2006	09/08/2006	603.	599.	4.
. ACE LTD COM	05/23/2006	09/08/2006	329.	315.	14.
. ACE LTD COM	04/05/2006	09/08/2006	165.	157.	8.
5 CANON INC ADR REPSTG 5 SHS	02/21/2006	09/11/2006	25.	20.	5.
80. BECTON DICKINSON & CO COM	12/05/2005	09/12/2006	12,555.	10,426.	2,129.
9. FEDEX CORP COM	06/22/2006	09/12/2006	1,969.	2,140.	-171.
4. FEDEX CORP COM	12/06/2005	09/12/2006	1,451.	1,393.	58.
1. PEABODY ENERGY CORP COM	04/19/2006	09/12/2006	2,906.	4,958.	-2,052.
8. PEABODY ENERGY CORP COM	07/10/2006	09/12/2006	3,516.	5,671.	-2,155.
6. PEABODY ENERGY CORP COM	02/02/2006	09/12/2006	1,292.	1,835.	-543.
. PEABODY ENERGY CORP COM	06/22/2006	09/12/2006	72.	100.	-28.
25. TECHNITROL INC	12/23/2005	09/12/2006	3,406.	2,195.	1,211.
05. DENBURY RES INC COM NEW	04/25/2006	09/13/2006	3,020.	3,671.	-651.
80. DENBURY RES INC COM NEW	12/23/2005	09/13/2006	5,178.	4,244.	934.
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ROBERT HAYWOOD MORRISON FDN
chedule D Detail of Short-term Capital Gains and Losses

01-0561393

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
202. QUALCOMM INC COM	12/06/2005	09/14/2006	7,514.	9,088.	-1,574.
272. QUALCOMM INC COM	12/06/2005	09/15/2006	10,130.	12,237.	-2,107.
36. QUALCOMM INC COM	06/22/2006	09/15/2006	1,341.	1,526.	-185.
5. AT&T INC COM	04/05/2006	09/20/2006	158.	136.	22.
3. AETNA INC NEW COM	04/05/2006	09/20/2006	116.	149.	-33.
5. AETNA INC NEW COM	12/09/2005	09/20/2006	232.	295.	-63.
35. AIR LIQUIDE ADR	12/05/2005	09/20/2006	3,425.	2,844.	581.
23. ALLSTATE CORP COM	05/23/2006	09/20/2006	1,394.	1,282.	112.
3. ALTRIA GROUP INC COM	01/20/2006	09/20/2006	247.	226.	21.
3. ALTRIA GROUP INC COM	12/09/2005	09/20/2006	247.	217.	30.
5. AMERICAN EXPRESS CO COM	04/06/2006	09/20/2006	269.	262.	7.
6. AMERICAN INTL GROUP INC COM	01/20/2006	09/20/2006	1,047.	1,085.	-38.
2. AMERICAN INTL GROUP INC COM	12/09/2005	09/20/2006	131.	132.	-1.
1. AMERISOURCEBERGEN CORP COM	12/09/2005	09/20/2006	278.	244.	34.
3. AMGEN INC COM	12/09/2005	09/20/2006	2,336.	2,587.	-251.
8. ANGLO IRISH BK CORP PLC SPONSORED	03/15/2006	09/20/2006	2,953.	2,975.	-22.
. APPLE INC COM	07/07/2006	09/20/2006	75.	55.	20.
. ARCHER DANIELS MIDLAND CO COM	09/08/2006	09/20/2006	116.	118.	-2.
. ASHLAND INC NEW COM	08/08/2006	09/20/2006	63.	66.	-3.
. AUTODESK INC COM	01/20/2006	09/20/2006	74.	88.	-14.
3. AUTODESK INC COM	12/09/2005	09/20/2006	852.	990.	-138.
04. AXA SA SPONSORED ADR	12/05/2005	09/20/2006	3,850.	3,259.	591.
0. BB&T CORP COM	05/23/2006	09/20/2006	439.	420.	19.
. BB&T CORP COM	04/05/2006	09/20/2006	88.	80.	8.
6. BP P L C SPONSORED ADR	12/05/2005	09/20/2006	2,364.	2,472.	-108.
40. BANCO SANTANDER CENT HISPANO S A	12/05/2005	09/20/2006	3,782.	3,036.	746.
8. BANK NOVA SCOTIA HALIFAX COM	03/15/2006	09/20/2006	2,933.	2,828.	105.
. BARR PHARMACEUTICALS INC COM	07/07/2006	09/20/2006	373.	329.	44.
4. BELLSOUTH CORP	03/03/2006	09/20/2006	581.	445.	136.
. BEST BUY INC COM	05/23/2006	09/20/2006	54.	52.	2.
. BEST BUY INC COM	12/09/2005	09/20/2006	271.	251.	20.
0. BOEING CO COM	09/08/2006	09/20/2006	762.	727.	35.
5. BOSTON SCIENTIFIC CORP COM	08/08/2006	09/20/2006	598.	567.	31.
. BURLINGTON NORTHN SANTA FE CP COM	03/03/2006	09/20/2006	503.	562.	-59.
1. CBS CORP NEW CL B COM	03/03/2006	09/20/2006	316.	264.	52.
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
1. CIT GROUP INC NEW COM	04/05/2006	09/20/2006	48.	55.	-7.
17. CIT GROUP INC NEW COM	04/06/2006	09/20/2006	817.	929.	-112.
51. CADBURY SCHWEPPE'S PLC ADR	12/05/2005	09/20/2006	2,166.	2,007.	159.
64. CANON INC ADR REPSTG 5 SHS	02/21/2006	09/20/2006	3,282.	2,617.	665.
1. CARDINAL HEALTH INC COM	04/05/2006	09/20/2006	70.	75.	-5.
3. CAREMARK RX INC COM	04/06/2006	09/20/2006	176.	141.	35.
38. ADR CEMEX S A DE C V NEW REP ORD PARTN CTF	09/08/2006	09/20/2006	1,156.	1,082.	74.
32. CENTERPOINT ENERGY INC COM	09/08/2006	09/20/2006	447.	450.	-3.
23. CENTEX CORP COM	09/08/2006	09/20/2006	1,197.	1,128.	69.
3. CENTURYTEL INC COM	08/08/2006	09/20/2006	118.	117.	1.
74. CISCO SYS INC COM	12/09/2005	09/20/2006	1,693.	1,296.	397.
40. CITIGROUP INC COM	05/23/2006	09/20/2006	2,003.	1,962.	41.
8. CLOROX CO DEL COM	06/08/2006	09/20/2006	496.	486.	10.
58. COCA COLA AMATIL LTD SPONSORED ADR	12/05/2005	09/20/2006	660.	775.	-115.
32. COCA COLA CO COM	05/23/2006	09/20/2006	1,426.	1,394.	32.
5. COLGATE PALMOLIVE CO COM	08/08/2006	09/20/2006	309.	294.	15.
9. COMPUTER SCIENCES CORP	08/08/2006	09/20/2006	438.	429.	9.
14. CONOCOPHILLIPS COM	01/30/2006	09/20/2006	809.	888.	-79.
5. CONSTELLATION ENERGY CORP COM	04/06/2006	09/20/2006	297.	273.	24.
12. COUNTRYWIDE FIN CORP COM	06/08/2006	09/20/2006	427.	441.	-14.
5. COVENTRY HEALTH CARE INC COM	08/08/2006	09/20/2006	266.	272.	-6.
50. DARDEN RESTAURANTS INC COM	04/06/2006	09/20/2006	6,211.	6,045.	166.
5. DEAN FOODS CO NEW COM	05/08/2006	09/20/2006	254.	223.	31.
12. DIAGEO PLC SPONSORED ADR NEW	12/05/2005	09/20/2006	3,010.	2,527.	483.
5. DOLLAR GEN CORP COM	01/30/2006	09/20/2006	72.	83.	-11.
5. DOVER CORP COM	08/08/2006	09/20/2006	240.	236.	4.
10. EDISON INTL COM	04/06/2006	09/20/2006	837.	827.	10.
5. EMBARQ CORP COM	12/09/2005	09/20/2006	48.	47.	1.
5. EMERSON ELEC CO COM	12/29/2005	09/20/2006	164.	151.	13.
5. EQUIFAX INC COM	01/20/2006	09/20/2006	73.	78.	-5.
7. EQUIFAX INC COM	12/09/2005	09/20/2006	621.	656.	-35.
2. ERICSSON L M TEL CO ADR CL B SEK 10 NEW	05/16/2006	09/20/2006	2,505.	2,427.	78.
8. ESSILOR INTL ADR	12/05/2005	09/20/2006	3,430.	2,870.	560.
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
46. EXXON MOBIL CORP COM	07/07/2006	09/20/2006	3,016.	2,927.	89.
1. FEDERAL HOME LN MTG CORP COM	01/20/2006	09/20/2006	65.	67.	-2.
4. FEDERAL HOME LN MTG CORP COM	03/03/2006	09/20/2006	258.	267.	-9.
1. FEDERAL NATL MTG ASSN COM	04/05/2006	09/20/2006	54.	54.	
3. FEDERAL NATL MTG ASSN COM	01/20/2006	09/20/2006	163.	161.	2.
2. FISERV INC COM	01/20/2006	09/20/2006	94.	89.	5.
7. FISERV INC COM	05/23/2006	09/20/2006	330.	308.	22.
1. FISERV INC COM	12/09/2005	09/20/2006	47.	43.	4.
14. FIRSTENERGY CORP COM	05/23/2006	09/20/2006	782.	740.	42.
16. FOMENTO ECONOMICO MEXICANO SA SPON ADR UNITS	03/08/2006	09/20/2006	1,616.	1,328.	288.
3. FOREST LABS INC COM	09/08/2006	09/20/2006	397.	382.	15.
12. FREEPORT-MCMORAN COPPER & GOLD INC COM	03/03/2006	09/20/2006	623.	650.	-27.
35. FRESENIUS MED CARE AG SPONSORED	12/05/2005	09/20/2006	3,657.	2,709.	948.
58. FUJI PHOTO FILM LTD ADR 2 ORD	12/05/2005	09/20/2006	2,536.	2,264.	272.
29. GENERAL ELEC CO COM	12/09/2005	09/20/2006	1,013.	1,032.	-19.
12. GENERAL MLS INC COM	09/08/2006	09/20/2006	634.	642.	-8.
3. GILEAD SCIENCES INC COM	12/09/2005	09/20/2006	197.	156.	41.
50. GLAXOSMITHKLINE PLC SPONSORED ADR	07/18/2006	09/20/2006	2,705.	2,734.	-29.
2. GOLDMAN SACHS GROUP INC COM	05/08/2006	09/20/2006	3,654.	3,588.	66.
01. GROUPE DANONE SPONSORED ADR	12/05/2005	09/20/2006	2,690.	1,921.	769.
09. HSBC HLDGS PLC SPON ADR NEW	12/05/2005	09/20/2006	3,538.	3,148.	390.
0. HARLEY DAVIDSON INC COM	12/09/2005	09/20/2006	183.	154.	29.
0. HEINZ H J CO COM	06/08/2006	09/20/2006	41.	41.	
0. HEWLETT PACKARD CO COM	09/08/2006	09/20/2006	2,207.	2,163.	44.
0. HOME DEPOT INC COM	12/09/2005	09/20/2006	288.	329.	-41.
9. HONEYWELL INTL INC COM	09/08/2006	09/20/2006	762.	728.	34.
5. HOYA CORP SPONSORED ADR	05/16/2006	09/20/2006	1,919.	2,130.	-211.
0. ILLINOIS TOOL WKS INC COM	05/23/2006	09/20/2006	89.	99.	-10.
00. ING GROEP N V SPONSORED ADR	12/05/2005	09/20/2006	4,396.	3,364.	1,032.
0. INTEL CORP COM	03/03/2006	09/20/2006	137.	141.	-4.
6. INTERNATIONAL BUSINESS MACHS COM	12/09/2005	09/20/2006	1,331.	1,390.	-59.
4. INTUIT COM	06/08/2006	09/20/2006	468.	372.	96.
5. J P MORGAN CHASE & CO COM	09/08/2006	09/20/2006	2,609.	2,487.	122.
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
9. JOHNSON & JOHNSON COM	09/08/2006	09/20/2006	579.	573.	6.
34. JONES APPAREL GROUP INC COM	09/08/2006	09/20/2006	1,113.	1,054.	59.
9. KAO CORP SPONSORED ADR REPSTG 10 SHS COM	12/05/2005	09/20/2006	2,335.	2,234.	101.
6. KROGER CO COM	05/23/2006	09/20/2006	136.	121.	15.
25. KYOCERA CORP ADR	12/05/2005	09/20/2006	2,134.	1,753.	381.
137. L OREAL CO ADR	12/05/2005	09/20/2006	2,760.	2,000.	760.
34. LAFARGE S A SPONSORED ADR NEW	12/05/2005	09/20/2006	1,102.	732.	370.
4. LAUDER ESTEE COS INC CL A	06/08/2006	09/20/2006	157.	156.	1.
2. LEHMAN BROS HLDGS INC COM	04/05/2006	09/20/2006	145.	148.	-3.
3. LEHMAN BROS HLDGS INC COM	01/20/2006	09/20/2006	579.	549.	30.
1. LEHMAN BROS HLDGS INC COM	05/23/2006	09/20/2006	289.	267.	22.
1. LEHMAN BROS HLDGS INC COM	07/07/2006	09/20/2006	289.	261.	28.
3. LEXMARK INTL NEW CL A	09/08/2006	09/20/2006	762.	724.	38.
1. LOWES COS INC COM	08/08/2006	09/20/2006	85.	85.	
13. LUXOTTICA GROUP S P A SPONSORED	12/05/2005	09/20/2006	3,255.	2,874.	381.
16. MANULIFE FINL CORP COM	08/24/2006	09/20/2006	3,788.	3,796.	-8.
1. MARATHON OIL CORP COM	08/08/2006	09/20/2006	217.	270.	-53.
1. MCKESSON CORP COM	06/08/2006	09/20/2006	54.	46.	8.
10. MERCK & CO INC COM	04/06/2006	09/20/2006	835.	693.	142.
8. MERRILL LYNCH & CO INC COM	05/08/2006	09/20/2006	1,400.	1,377.	23.
1. METLIFE INC COM	12/09/2005	09/20/2006	389.	356.	33.
3. MICROSOFT CORP COM	01/30/2006	09/20/2006	1,437.	1,482.	-45.
1. MORGAN STANLEY COM	04/05/2006	09/20/2006	366.	324.	42.
3. MORGAN STANLEY COM	07/07/2006	09/20/2006	1,682.	1,479.	203.
5. MYLAN LABS INC COM	07/07/2006	09/20/2006	315.	295.	20.
9. NATIONAL AUSTRALIA BK LTD SPONSORED ADR	12/05/2005	09/20/2006	2,632.	2,283.	349.
1. NATIONAL CITY CORP COM	05/23/2006	09/20/2006	296.	295.	1.
1. NATIONAL CITY CORP COM	04/05/2006	09/20/2006	148.	142.	6.
1. NATIONAL CITY CORP COM	12/09/2005	09/20/2006	37.	35.	2.
5. NESTLE S A SPONSORED ADR	12/05/2005	09/20/2006	3,034.	2,643.	391.
6. NEXEN INC COM	03/08/2006	09/20/2006	2,252.	2,350.	-98.
3. NOVARTIS A G SPONSORED ADR	12/05/2005	09/20/2006	3,081.	2,790.	291.
7. NUCOR CORP COM	04/06/2006	09/20/2006	2,296.	2,616.	-320.
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
2. OCCIDENTAL PETE CORP DEL COM	09/08/2006	09/20/2006	90.	94.	-4.
5. OMNICOM GROUP INC COM	08/08/2006	09/20/2006	544.	523.	21.
89. ONEOK INC NEW COM	12/02/2005	09/20/2006	6,996.	5,206.	1,790.
69. ORACLE CORP COM	12/09/2005	09/20/2006	6,660.	4,609.	2,051.
1. PG&E CORP COM	07/07/2006	09/20/2006	206.	198.	8.
1. PPG INDS INC COM	05/23/2006	09/20/2006	334.	322.	12.
3. PENNEY J C CO INC COM	09/08/2006	09/20/2006	888.	829.	59.
1. PEPSICO INC COM	05/23/2006	09/20/2006	326.	299.	27.
1. PERKINELMER INC COM	01/30/2006	09/20/2006	56.	68.	-12.
0. PFIZER INC COM	06/08/2006	09/20/2006	1,984.	1,649.	335.
1. PRUDENTIAL FINL INC COM	12/09/2005	09/20/2006	594.	609.	-15.
4. QUALCOMM INC COM	08/08/2006	09/20/2006	530.	478.	52.
1. RAYTHEON CO COM NEW	05/23/2006	09/20/2006	142.	138.	4.
2. REALOGY CORP COM	05/08/2006	09/20/2006	471.	638.	-167.
6. REED ELSEVIER P L C SPONSORED ADR	12/05/2005	09/20/2006	3,777.	3,113.	664.
4. ROBERT HALF INTL INC COM	08/08/2006	09/20/2006	1,128.	1,106.	22.
4. ROCHE HLDG LTD SPONSORED ADR	12/05/2005	09/20/2006	3,845.	3,408.	437.
4. ROYAL DUTCH SHELL PLC SPONSORED ADR CL A	12/05/2005	09/20/2006	1,563.	1,519.	44.
1. RYDER SYS INC COM	08/08/2006	09/20/2006	423.	400.	23.
1. SAFECO CORP COM	12/09/2005	09/20/2006	58.	57.	1.
3. SANOFI-AVENTIS SPONSORED ADR	12/05/2005	09/20/2006	2,311.	2,200.	111.
8. SAP AKTIENGESSELLSCHAFT SPONSORED	12/05/2005	09/20/2006	1,379.	1,271.	108.
9. SARA LEE CORP COM	07/07/2006	09/20/2006	288.	261.	27.
1. SCHLUMBERGER LTD COM	06/08/2006	09/20/2006	116.	116.	
3. SMITH & NEPHEW PLC SPDN ADR NEW	12/05/2005	09/20/2006	2,739.	2,974.	-235.
3. SONY CORP ADR NEW	12/05/2005	09/20/2006	2,211.	1,990.	221.
1. SPRINT NEXTEL CORP COM	04/05/2006	09/20/2006	52.	71.	-19.
1. SPRINT NEXTEL CORP COM	12/09/2005	09/20/2006	87.	113.	-26.
1. STMICROELECTRONICS N V SHS NEW YORK REGISTRY ADR	04/25/2006	09/20/2006	1,210.	1,387.	-177.
4. TEXAS INSTRS INC COM	12/09/2005	09/20/2006	2,078.	2,141.	-63.
1. 3M CO COM	06/08/2006	09/20/2006	1,553.	1,678.	-125.
7. TIME WARNER INC NEW COM	12/09/2005	09/20/2006	296.	300.	-4.
1. TOTAL S A SPONSORED ADR	12/05/2005	09/20/2006	2,625.	2,609.	16.
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
33. TYCO INTL LTD NEW COM	12/09/2005	09/20/2006	887.	939.	-52.
35. US BANCORP DEL COM NEW	05/23/2006	09/20/2006	1,164.	1,087.	77.
5. UNITED PARCEL SVC INC CL B	05/23/2006	09/20/2006	366.	406.	-40.
3. UNITED PARCEL SVC INC CL B	04/05/2006	09/20/2006	220.	243.	-23.
7. UNITEDHEALTH GROUP INC COM	12/09/2005	09/20/2006	362.	446.	-84.
3. VERIZON COMMUNICATIONS INC COM	04/05/2006	09/20/2006	289.	274.	15.
23. VERIZON COMMUNICATIONS INC COM	03/03/2006	09/20/2006	831.	776.	55.
24. VODAFONE GROUP PLC SPONSORED ADR	12/05/2005	09/20/2006	2,033.	2,324.	-291.
45. WACHOVIA CORP 2ND NEW COM	03/03/2006	09/20/2006	2,506.	2,493.	13.
5. WAL-MART STORES INC COM	12/09/2005	09/20/2006	292.	289.	3.
2. WATERS CORP COM	05/23/2006	09/20/2006	89.	85.	4.
9. WELLPOINT INC COM	08/08/2006	09/20/2006	700.	677.	23.
1. WELLS FARGO & CO NEW COM	12/09/2005	09/20/2006	145.	126.	19.
5. WYNDHAM WORLDWIDE CORP COM	12/09/2005	09/20/2006	169.	244.	-75.
24. YUM BRANDS INC COM	05/23/2006	09/20/2006	1,271.	1,273.	-2.
.. YUM BRANDS INC COM	12/09/2005	09/20/2006	53.	48.	5.
03. FRONTIER OIL CORP COM	03/13/2006	09/21/2006	5,311.	5,225.	86.
50. AMERICAN INTL GROUP INC COM	12/05/2005	09/26/2006	16,597.	16,538.	59.
6. HALLIBURTON CO COM	04/10/2006	09/26/2006	460.	631.	-171.
65. HALLIBURTON CO COM	01/25/2006	09/26/2006	4,739.	6,243.	-1,504.
375 HANESBRANDS INC COM	07/07/2006	09/26/2006	8.	7.	1.
9. HALLIBURTON CO COM	01/25/2006	09/28/2006	834.	1,097.	-263.
84. HALLIBURTON CO COM	01/23/2006	09/28/2006	5,294.	6,878.	-1,584.
10. HALLIBURTON CO COM	06/22/2006	09/28/2006	3,165.	3,948.	-783.
02. HALLIBURTON CO COM	12/06/2005	09/28/2006	11,567.	13,105.	-1,538.
43. WALGREEN CO COM	12/06/2005	09/28/2006	6,415.	6,628.	-213.
40. WALGREEN CO COM	12/06/2005	09/29/2006	6,255.	6,489.	-234.
0. WALGREEN CO COM	09/26/2006	09/29/2006	447.	453.	-6.
1. WALGREEN CO COM	06/22/2006	09/29/2006	1,385.	1,345.	40.
43. RESOURCES CONNECTION INC COM	12/02/2005	10/03/2006	6,654.	7,120.	-466.
9.25 CRAY INC NEW COM	04/25/2006	10/04/2006	867.	558.	309.
43.75 CRAY INC NEW COM	12/23/2005	10/04/2006	5,948.	3,023.	2,925.
5. ABBOTT LABS COM	08/28/2006	10/06/2006	3,469.	3,692.	-223.
18. ABBOTT LABS COM	08/23/2006	10/06/2006	5,458.	5,779.	-321.
6. CATERPILLAR INC COM	09/26/2006	10/06/2006	1,075.	1,058.	17.
totals					

ROBERT HAYWOOD MORRISON FDN
Schedule D Detail of Short-term Capital Gains and Losses

01-0561393

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
63. CATERPILLAR INC COM	12/06/2005	10/06/2006	4,232.	3,719.	513.
140. FEDERAL NATL MTG ASSN COM	12/05/2005	10/06/2006	8,045.	6,680.	1,365.
292. PACCAR INC COM	12/05/2005	10/06/2006	17,127.	14,055.	3,072.
235. QUEST DIAGNOSTICS INC COM	12/05/2005	10/06/2006	12,119.	11,790.	329.
245. UST INC COM	12/05/2005	10/06/2006	13,476.	9,237.	4,239.
35. ABBOTT LABS COM	08/23/2006	10/09/2006	1,639.	1,714.	-75.
1580. BORDERS GROUP INC	12/05/2005	10/09/2006	32,249.	32,417.	-168.
140. CITIGROUP INC COM	12/05/2005	10/09/2006	7,134.	6,849.	285.
75. FEDERAL HOME LN MTG CORP COM	03/22/2006	10/09/2006	5,070.	4,790.	280.
25. FEDERAL HOME LN MTG CORP COM	12/05/2005	10/09/2006	1,690.	1,581.	109.
50. LABORATORY CORP AMER HLDGS COM NEW	12/05/2005	10/09/2006	3,956.	3,082.	874.
190. PFIZER INC COM	12/05/2005	10/09/2006	5,238.	4,053.	1,185.
1. AT&T INC COM	04/05/2006	10/10/2006	33.	27.	6.
11. AT&T INC COM	05/23/2006	10/10/2006	358.	279.	79.
314. AT&T INC COM	12/09/2005	10/10/2006	10,208.	7,819.	2,389.
116. ALTRIA GROUP INC COM	12/09/2005	10/10/2006	9,065.	8,376.	689.
281. AMERICAN EXPRESS CO COM	04/06/2006	10/10/2006	16,092.	14,710.	1,382.
7. AMERICAN EXPRESS CO COM	05/23/2006	10/10/2006	401.	366.	35.
166. AMGEN INC COM	12/09/2005	10/10/2006	34,096.	36,534.	-2,438.
246. BELLSOUTH CORP	03/03/2006	10/10/2006	10,565.	7,820.	2,745.
317. BOSTON SCIENTIFIC CORP COM	08/08/2006	10/10/2006	19,820.	20,743.	-923.
14. BURLINGTON NORTHN SANTA FE CP COM	03/03/2006	10/10/2006	8,764.	9,158.	-394.
1. BURLINGTON NORTHN SANTA FE CP COM	05/23/2006	10/10/2006	384.	380.	4.
03. BURLINGTON NORTHN SANTA FE CP COM	07/07/2006	10/10/2006	7,918.	7,761.	157.
15. CENTERPOINT ENERGY INC COM	09/08/2006	10/10/2006	13,249.	12,856.	393.
46. CENTERPOINT ENERGY INC COM	03/03/2006	10/10/2006	2,114.	1,889.	225.
9. CENTEX CORP COM	09/08/2006	10/10/2006	4,353.	3,875.	478.
7. CENTEX CORP COM	06/08/2006	10/10/2006	2,590.	2,094.	496.
150. CISCO SYS INC COM	12/09/2005	10/10/2006	27,933.	20,148.	7,785.
53. CLOROX CO DEL COM	06/08/2006	10/10/2006	10,004.	9,302.	702.
. CLOROX CO DEL COM	04/05/2006	10/10/2006	131.	122.	9.
. CLOROX CO DEL COM	05/23/2006	10/10/2006	392.	363.	29.
44. CLOROX CO DEL COM	12/09/2005	10/10/2006	15,954.	13,280.	2,674.
7. DARDEN RESTAURANTS INC COM	04/06/2006	10/10/2006	736.	685.	51.
413. DELL INC COM	12/09/2005	10/10/2006	33,134.	45,414.	-12,280.
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
530. GENERAL MLS INC COM	09/08/2006	10/10/2006	29,467.	28,344.	1,123.
223. GENERAL MLS INC COM	08/08/2006	10/10/2006	12,398.	11,713.	685.
11. GOLDMAN SACHS GROUP INC COM	05/08/2006	10/10/2006	1,959.	1,794.	165.
2. GOLDMAN SACHS GROUP INC COM	04/05/2006	10/10/2006	356.	322.	34.
26. GOLDMAN SACHS GROUP INC COM	07/07/2006	10/10/2006	4,630.	3,890.	740.
356. HARLEY DAVIDSON INC COM	12/09/2005	10/10/2006	22,527.	18,236.	4,291.
4. HARLEY DAVIDSON INC COM	04/05/2006	10/10/2006	253.	204.	49.
5. HARLEY DAVIDSON INC COM	05/23/2006	10/10/2006	316.	252.	64.
2. ILLINOIS TOOL WKS INC COM	05/23/2006	10/10/2006	97.	99.	-2.
8. ILLINOIS TOOL WKS INC COM	01/20/2006	10/10/2006	387.	354.	33.
266. ILLINOIS TOOL WKS INC COM	12/09/2005	10/10/2006	12,869.	11,695.	1,174.
172. INTEL CORP COM	03/03/2006	10/10/2006	3,577.	3,474.	103.
32. INTEL CORP COM	04/05/2006	10/10/2006	666.	620.	46.
125. INTEL CORP COM	05/23/2006	10/10/2006	2,600.	2,253.	347.
449. LOWES COS INC COM	08/08/2006	10/10/2006	13,555.	12,774.	781.
371. MYLAN LABS INC COM	07/07/2006	10/10/2006	18,169.	17,133.	1,036.
34. PRUDENTIAL FINL INC COM	12/09/2005	10/10/2006	6,438.	6,391.	47.
323. PRUDENTIAL FINL INC COM	12/29/2005	10/10/2006	24,756.	23,961.	795.
24. PRUDENTIAL FINL INC COM	01/20/2006	10/10/2006	1,839.	1,769.	70.
541. PULTE HOMES INC COM	12/09/2005	10/10/2006	18,458.	21,992.	-3,534.
3. PULTE HOMES INC COM	01/20/2006	10/10/2006	273.	325.	-52.
3. PULTE HOMES INC COM	04/05/2006	10/10/2006	273.	318.	-45.
358. ROBERT HALF INTL INC COM	08/08/2006	10/10/2006	29,290.	27,919.	1,371.
012. SARA LEE CORP COM	07/07/2006	10/10/2006	14,838.	12,504.	2,334.
08. SCHLUMBERGER LTD COM	06/08/2006	10/10/2006	5,798.	5,707.	91.
04. SCHLUMBERGER LTD COM	12/09/2005	10/10/2006	1,420.	1,196.	224.
071. SUNOCO INC COM	12/29/2005	10/10/2006	16,696.	21,509.	-4,813.
0. SUNOCO INC COM	04/05/2006	10/10/2006	123.	158.	-35.
098. TIME WARNER INC NEW COM	12/09/2005	10/10/2006	18,772.	17,615.	1,157.
0. TIME WARNER INC NEW COM	01/20/2006	10/10/2006	113.	105.	8.
1. TIME WARNER INC NEW COM	05/23/2006	10/10/2006	395.	366.	29.
9. TIME WARNER INC NEW COM	07/07/2006	10/10/2006	1,298.	1,163.	135.
0. ABBOTT LABS COM	08/23/2006	10/11/2006	93.	98.	-5.
9. ABBOTT LABS COM	08/22/2006	10/11/2006	4,143.	4,355.	-212.
8. ABBOTT LABS COM	08/22/2006	10/12/2006	3,164.	3,328.	-164.
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
86. ABBOTT LABS COM	08/31/2006	10/12/2006	4,002.	4,191.	-189.
14. ABBOTT LABS COM	09/26/2006	10/12/2006	651.	669.	-18.
13. ABBOTT LABS COM	09/26/2006	10/13/2006	606.	621.	-15.
245000. UNITED STATES TREAS NTS DTD 10/15/96 6.500% DUE 10/15/06	12/07/2005	10/15/2006	245,000.	249,364.	-4,364.
82. PROGRESSIVE CORP OHIO COM	12/06/2005	10/17/2006	2,006.	2,508.	-502.
493. CATERPILLAR INC COM	12/06/2005	10/20/2006	29,301.	29,106.	195.
60. PEABODY ENERGY CORP COM	06/22/2006	10/24/2006	2,547.	2,998.	-451.
154. PEABODY ENERGY CORP COM	02/01/2006	10/24/2006	6,538.	7,684.	-1,146.
92. ITT EDUCATIONAL SERVICES INC COM	12/02/2005	10/25/2006	6,437.	5,664.	773.
112. PEABODY ENERGY CORP COM	02/01/2006	10/25/2006	4,856.	5,588.	-732.
93. PEABODY ENERGY CORP COM	07/26/2006	10/25/2006	4,033.	4,324.	-291.
168. PROGRESSIVE CORP OHIO COM	12/06/2005	10/25/2006	4,037.	5,138.	-1,101.
145. DIODES INC COM	05/10/2006	10/26/2006	6,373.	5,522.	851.
58. STATION CASINOS INC COM	09/26/2006	10/26/2006	3,449.	3,341.	108.
169. LUXOTTICA GROUP S P A SPONSORED	12/05/2005	10/27/2006	5,094.	4,299.	795.
550. BRISTOL MYERS SQUIBB CO COM	12/05/2005	11/06/2006	13,590.	11,985.	1,605.
119. COGNIZANT TECHNOLOGY SOLUTIONS CL	12/02/2005	11/06/2006	8,925.	5,863.	3,062.
309. HOLLY CORP COM PAR \$0.01	12/02/2005	11/06/2006	15,408.	9,741.	5,667.
360. LABORATORY CORP AMER HLDGS COM	12/05/2005	11/06/2006	24,285.	18,493.	5,792.
39. STATION CASINOS INC COM	09/26/2006	11/06/2006	5,291.	5,126.	165.
161. GENWORTH FINL INC CL A COM	10/25/2006	11/07/2006	5,104.	5,769.	-665.
78. GENWORTH FINL INC CL A COM	10/17/2006	11/07/2006	2,473.	2,791.	-318.
17. GENWORTH FINL INC CL A COM	09/26/2006	11/07/2006	539.	597.	-58.
133. GENWORTH FINL INC CL A COM	08/02/2006	11/07/2006	4,216.	4,603.	-387.
54. GENWORTH FINL INC CL A COM	08/08/2006	11/07/2006	1,712.	1,851.	-139.
37. GENWORTH FINL INC CL A COM	08/01/2006	11/07/2006	2,758.	2,975.	-217.
51. GENWORTH FINL INC CL A COM	08/07/2006	11/07/2006	1,617.	1,738.	-121.
220. USANA HEALTH SCIENCES INC CDT-SHS COM	12/02/2005	11/07/2006	9,663.	8,461.	1,202.
117. COCA COLA AMATIL LTD SPONSORED	12/05/2005	11/08/2006	4,500.	4,754.	-254.
53. MOTOROLA INC COM	09/26/2006	11/08/2006	1,354.	1,577.	-223.
44. MOTOROLA INC COM	12/06/2005	11/08/2006	15,996.	17,544.	-1,548.
17. MOTOROLA INC COM	12/23/2005	11/08/2006	4,665.	5,104.	-439.
41. ABBOTT LABS COM	12/09/2005	11/09/2006	6,538.	5,502.	1,036.
otals					

ROBERT HAYWOOD MORRISON FDN
chedule D Detail of Short-term Capital Gains and Losses

01-0561393

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
168. APPLE INC COM	10/10/2006	11/09/2006	14,192.	12,370.	1,822.
40. APPLE INC COM	07/07/2006	11/09/2006	3,379.	2,208.	1,171.
73. ASHLAND INC NEW COM	08/08/2006	11/09/2006	4,711.	4,074.	637.
1. BIOMET INC COM	04/05/2006	11/09/2006	38.	38.	
96. BIOMET INC COM	12/09/2005	11/09/2006	3,659.	3,592.	67.
1. BIOMET INC COM	01/20/2006	11/09/2006	38.	36.	2.
3. BIOMET INC COM	05/23/2006	11/09/2006	114.	104.	10.
23. BOEING CO COM	09/08/2006	11/09/2006	27,745.	23,486.	4,259.
47. CIT GROUP INC NEW COM	04/06/2006	11/09/2006	7,822.	8,031.	-209.
3. CIT GROUP INC NEW COM	05/23/2006	11/09/2006	426.	423.	3.
96. CIT GROUP INC NEW COM	07/07/2006	11/09/2006	26,392.	26,204.	188.
5. CIT GROUP INC NEW COM	01/20/2006	11/09/2006	266.	258.	8.
28. CIT GROUP INC NEW COM	12/09/2005	11/09/2006	6,811.	6,518.	293.
16. COLGATE PALMOLIVE CO COM	08/08/2006	11/09/2006	33,309.	30,351.	2,958.
06. COMPUTER SCIENCES CORP	08/08/2006	11/09/2006	15,593.	14,587.	1,006.
33. COMPUTER SCIENCES CORP	09/08/2006	11/09/2006	16,969.	15,801.	1,168.
66. DOVER CORP COM	10/10/2006	11/09/2006	13,083.	12,927.	156.
68. DOVER CORP COM	08/08/2006	11/09/2006	13,182.	12,623.	559.
80. EMERSON ELEC CO COM	10/10/2006	11/09/2006	15,700.	15,167.	533.
13. EMERSON ELEC CO COM	12/29/2005	11/09/2006	27,300.	23,682.	3,618.
66. FISERV INC COM	12/09/2005	11/09/2006	13,754.	11,520.	2,234.
. FISERV INC COM	04/05/2006	11/09/2006	52.	42.	10.
23. HESS CORP COM	06/08/2006	11/09/2006	5,624.	5,449.	175.
03. HESS CORP COM	10/10/2006	11/09/2006	32,142.	27,431.	4,711.
0. MCKESSON CORP COM	06/08/2006	11/09/2006	4,528.	4,166.	362.
79. PENNEY J C CO INC COM	09/08/2006	11/09/2006	14,484.	11,413.	3,071.
56. PENNEY J C CO INC COM	04/06/2006	11/09/2006	12,623.	9,426.	3,197.
. PENNEY J C CO INC COM	04/05/2006	11/09/2006	81.	60.	21.
. PENNEY J C CO INC COM	01/20/2006	11/09/2006	243.	168.	75.
78. PENNEY J C CO INC COM	12/09/2005	11/09/2006	14,403.	9,689.	4,714.
17. QWEST COMMUNICATIONS INTL INC COM	10/10/2006	11/09/2006	7,010.	6,838.	172.
4. TEXAS INSTRS INC COM	04/25/2006	11/09/2006	961.	1,206.	-245.
5. TEXAS INSTRS INC COM	04/28/2006	11/09/2006	2,687.	3,326.	-639.
87. TEXAS INSTRS INC COM	04/19/2006	11/09/2006	5,288.	6,466.	-1,178.
70. TEXAS INSTRS INC COM	09/28/2006	11/09/2006	4,807.	5,713.	-906.
totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
8. TEXAS INSTRS INC COM	09/26/2006	11/09/2006	1,075.	1,260.	-185.
30. TEXAS INSTRS INC COM	04/11/2006	11/09/2006	6,504.	7,587.	-1,083.
14. TEXAS INSTRS INC COM	04/10/2006	11/09/2006	6,052.	7,011.	-959.
19. UNITEDHEALTH GROUP INC COM	12/09/2005	11/09/2006	24,089.	33,091.	-9,002.
4. UNITEDHEALTH GROUP INC COM	01/20/2006	11/09/2006	650.	849.	-199.
. UNITEDHEALTH GROUP INC COM	04/05/2006	11/09/2006	139.	166.	-27.
4. UNITEDHEALTH GROUP INC COM	05/23/2006	11/09/2006	650.	603.	47.
09. WATERS CORP COM	12/09/2005	11/09/2006	5,600.	4,253.	1,347.
1. WATERS CORP COM	01/20/2006	11/09/2006	565.	422.	143.
2. ITT EDUCATIONAL SERVICES INC COM	12/02/2005	11/10/2006	5,540.	5,049.	491.
93. COUNTRYWIDE FIN CORP COM	06/08/2006	11/13/2006	19,700.	18,108.	1,592.
62. FREEPORT-MCMORAN COPPER & GOLD INC COM	03/03/2006	11/13/2006	9,271.	8,770.	501.
2. GOLDMAN SACHS GROUP INC COM	07/07/2006	11/13/2006	2,256.	1,795.	461.
47. HONEYWELL INTL INC COM	09/08/2006	11/13/2006	19,234.	17,134.	2,100.
79. LABORATORY CORP AMER HLDGS COM	10/10/2006	11/13/2006	12,172.	11,685.	487.
89. MERRILL LYNCH & CO INC COM	05/08/2006	11/13/2006	25,894.	22,103.	3,791.
1. MERRILL LYNCH & CO INC COM	05/23/2006	11/13/2006	1,882.	1,496.	386.
4. MICROSOFT CORP COM	01/30/2006	11/13/2006	1,293.	1,231.	62.
25. NUCOR CORP COM	04/06/2006	11/13/2006	19,189.	18,086.	1,103.
50. NUCOR CORP COM	07/07/2006	11/13/2006	26,569.	24,552.	2,017.
9. TEXAS INSTRS INC COM	04/10/2006	11/13/2006	550.	622.	-72.
1. GENWORTH FINL INC CL A COM	08/07/2006	11/17/2006	366.	375.	-9.
0. MOTOROLA INC COM	12/23/2005	11/17/2006	448.	470.	-22.
54. COGNIZANT TECHNOLOGY SOLUTIONS CL	12/02/2005	11/20/2006	12,312.	7,587.	4,725.
20. HCA-HEALTHCARE CO	12/05/2005	11/20/2006	21,420.	21,848.	-428.
2. ARCHER DANIELS MIDLAND CO COM	05/09/2006	11/22/2006	1,088.	1,439.	-351.
36. ARCHER DANIELS MIDLAND CO COM	05/10/2006	11/22/2006	4,624.	6,107.	-1,483.
39. COCA COLA AMATIL LTD SPONSORED	12/05/2005	11/24/2006	8,184.	8,425.	-241.
4. ARCHER DANIELS MIDLAND CO COM	05/10/2006	11/27/2006	1,789.	2,425.	-636.
8. ARCHER DANIELS MIDLAND CO COM	06/22/2006	11/27/2006	2,253.	2,643.	-390.
5. ARCHER DANIELS MIDLAND CO COM	09/26/2006	11/27/2006	497.	578.	-81.
17. ARCHER DANIELS MIDLAND CO COM	03/06/2006	11/27/2006	3,877.	3,760.	117.
8. KAO CORP SPONSORED ADR REPSTG 10 SHS COM	12/05/2005	11/29/2006	20,982.	19,364.	1,618.
Totals					

[illegible]

[illegible]

FEDERAL CAPITAL GAIN DIVIDENDS
=====

LONG-TERM CAPITAL GAIN DIVIDENDS

15% RATE CAPITAL GAIN DIVIDENDS

PLUM CREEK TIMBER CO INC COM

192.

TOTAL 15% RATE CAPITAL GAIN DIVIDENDS

192.

TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS

192.
=====

Taxpayer's Name		Identifying Number
ROBERT HAYWOOD MORRISON FDN		01-0561393
DESCRIPTION OF PROPERTY		
GOOD OFFICES PROPERTY		
Yes	No	Did you actively participate in the operation of the activity during the tax year?
RENTAL INCOME		381,865.
OTHER INCOME		
HUNTING&FARM		600.
TOTAL GROSS INCOME		382,465.
OTHER EXPENSES:		
ADVERTISING		10,565.
AUTO AND TRAVEL		2,500.
CLEANING		52,083.
INSURANCE		25,207.
LEGAL AND OTHER PROFESSIONAL FEES		1,058.
SUPPLIES		14,516.
TAXES		55,824.
UTILITIES		81,970.
OTHER EXPENSES		244,502.
DEPRECIATION (SHOWN BELOW)		10,827.
LESS: Beneficiary's Portion		
AMORTIZATION		
LESS: Beneficiary's Portion		
DEPLETION		
LESS: Beneficiary's Portion		
TOTAL EXPENSES		499,052.
TOTAL RENT OR ROYALTY INCOME (LOSS)		-116,587.
Less Amount to		
Rent or Royalty		
Depreciation		
Depletion		
Investment Interest Expense		
Other Expenses		
Net Income (Loss) to Others		
Net Rent or Royalty Income (Loss)		-116,587.
Deductible Rental Loss (If Applicable)		

SCHEDULE FOR DEPRECIATION CLAIMED

(a) Description of property	(b) Cost or unadjusted basis	(c) Date acquired	(d) ACRS des.	(e) Bus. %	(f) Basis for depreciation	(g) Depreciation in prior years	(h) Method	(i) Life or rate	(j) Depreciation for this year
SEE STATEMENT									
JSA Totals									10 977

SUPPLEMENT TO RENT AND ROYALTY SCHEDULE
=====

OTHER INCOME

HUNTING&FARM	600.

	600.
	=====

OTHER DEDUCTIONS

POSTAGE & DELIVERY	3,207.
MISCELLANEOUS	80,674.
BANK SERVICE CHARGES	11.
OFFICE EXPENSE	3,386.
STAFF EXPENSES	153,120.
OTHER EXPENSES	4,104.

	244,502.
	=====

[illegible]

SUPPLEMENT TO RENT AND ROYALTY SCHEDULE
=====

OTHER DEDUCTIONS

POSTAGE & DELIVERY	18,034.
M&C DISTRIBUTION	50,000.
MISCELLANEOUS EXP	25,425.

	93,459.
	=====

RENT AND ROYALTY SUMMARY

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PROPERTY -----	TOTAL INCOME -----	DEPLETION/ DEPRECIATION -----	OTHER EXPENSES -----	ALLOWABLE NET INCOME -----
GOOD OFFICES PROPERT	382,465.	10,827.	488,225.	-116,587.
KEY MAN BUILDING	355,968.	93,125.	205,991.	56,852.
	-----	-----	-----	-----
TOTALS	738,433.	103,952.	694,216.	-59,735.
	=====	=====	=====	=====

DEPRECIATION

Listed Property

AMORTIZATION

Assets Retired

DEPRECIATION

Listed Property

AMORTIZATION

Assets Retired

ROBERT HAYWOOD MORRISON FDN
01-0561393
Balance Sheet
11/30/2006

<u>Cusip</u>	<u>Asset</u>	<u>Units</u>	<u>Basis</u>	<u>Market Value</u>
00206R102	AT&T INC	647.000	16,108.86	21,939.77
00686U104	ADESA INC	415.000	8,607.43	10,964.30
00817Y108	AETNA INC	2165.000	81,409.62	89,436.15
008252108	AFFILIATED MANAGERS GROUP	270.000	28,092.14	27,569.70
009126202	AIR LIQUIDE	1461.000	48,883.73	66,193.53
00949P108	AIRTRAN HLDGS INC	740.000	11,397.70	9,198.20
018804104	ALLIANT TECHSYSTEMS INC	130.000	9,964.50	10,050.30
020002101	ALLSTATE CORP	1649.000	97,201.70	104,678.52
020039103	ALLTEL CORP	168.000	9,523.92	9,532.32
02209S103	ALTRIA GROUP INC	2468.000	179,367.23	207,830.28
023139108	AMBAC FINL GROUP INC	14.000	1,074.29	1,198.96
02364W105	AMERICA MOVIL S A DE C V	673.000	22,527.11	29,928.31
026874107	AMERICAN INTL GROUP INC	1404.000	92,831.76	98,729.28
03073E105	AMERISOURCEBERGEN CORP	318.000	12,952.96	14,624.82
031162100	AMGEN INC	1623.000	118,557.47	115,297.92
032095101	AMPHENOL CORP NEW	620.000	26,591.61	42,240.60
032346108	AMYLIN PHARMACEUTICALS INC	413.000	16,406.60	16,520.00
032511107	ANADARKO PETE CORP	700.000	32,383.75	34,552.00
032657207	ANALOGIC CORP	235.000	12,026.62	12,431.50
035058106	ANGLO IRISH BK CORP PLC	310.000	48,896.16	59,131.88
03662Q105	ANSYS INC	711.000	32,150.84	33,395.67
037411105	APACHE CORP	560.000	37,013.00	39,160.80
037604105	APOLLO GROUP INC	206.000	7,086.40	7,990.74
039483102	ARCHER DANIELS MIDLAND CO	278.000	10,961.54	9,757.80
04033A100	ARIAD PHARMACEUTICALS INC	1520.000	9,090.00	8,162.40
052036100	AURORA OIL & GAS CORP	2160.000	10,080.80	7,387.20
052769106	AUTODESK INC	648.000	27,792.18	26,684.64
054536107	AXA SA	1785.000	55,933.69	67,865.70
05459T101	AXESSTEL INC	1890.000	2,399.20	4,025.70
054937107	BB&T CORP	518.000	20,588.49	22,279.18
055622104	BP P L C	614.000	42,169.52	41,801.12
05964H105	BANCO SANTANDER CENT HISPANO S	4112.000	52,016.80	75,167.36
064149107	BANK NOVA SCOTIA HALIFAX	1159.000	45,705.83	52,711.32
067383109	BARD C R INC	370.000	26,391.55	30,447.30

ROBERT HAYWOOD MORRISON FDN
01-0561393
Balance Sheet
11/30/2006

<u>Cusip</u>	<u>Asset</u>	<u>Units</u>	<u>Basis</u>	<u>Market Value</u>
068306109	BARR PHARMACEUTICALS INC	1120.000	58,073 82	57,209 60
071707103	BAUSCH & LOMB INC	195 000	9,602 99	9,441 90
079860102	BELLSOUTH CORP	934 000	26,675.66	41,647 06
086516101	BEST BUY INC	225.000	10,484 90	12,368.25
097023105	BOEING CO	383.000	33,136.13	33,906 99
110448107	BRITISH AMERN TOB PLC	240.000	10,780.80	13,716 00
12189T104	BURLINGTON NORTHN SANTA FE CP	710.000	52,615 03	53,363.60
124857202	CBS CORP	558.000	13,392 00	16,600 50
127209302	CADBURY SCHWEPPE'S PLC	878 000	34,549 30	36,445.78
138006309	CANON INC	1089 000	42,363.77	57,314 07
14149Y108	CARDINAL HEALTH INC	174.000	11,680.64	11,243 88
141705103	CAREMARK RX INC	390 000	18,471.62	18,447 00
143658300	CARNIVAL CORP	8.000	436 89	391 92
148867104	CATALINA MARKETING CORP	405 000	10,593 88	9,910 35
151290889	ADR CEMEX S A DE C V	648.000	18,163 07	21,085 92
15189T107	CENTERPOINT ENERGY INC	581 000	7,486 10	9,499 35
152312104	CENTEX CORP	1620 000	72,164 68	89,650 80
156700106	CENTURYTEL INC	167 000	6,531 37	7,105.85
161048103	CHARLOTTE RUSSE HLDG INC	605.000	12,213 90	18,246.80
163893100	CHEMTURA CORP	610 000	7,736 80	5,904 80
166764100	CHEVRON CORP	1633 000	96,288 95	118,098 56
168615102	CHICOS FAS INC	1067 000	37,128 17	25,341 25
16941M109	CHINA MOBILE LTD	415.000	17,116 80	17,513 00
170032809	CHIKUITA BRANDS INTL INC	505.000	10,182.43	7,221 50
171232101	CHUBB CORP	290 000	14,357 90	15,010 40
171340102	CHURCH & DWIGHT INC	712.000	27,280 70	29,839.92
171798101	CIMAREX ENERGY CO	235 000	9,818 95	8,838 35
17275R102	CISCO SYS INC	4078 000	79,553.75	109,738.98
172967101	CITIGROUP INC	2628 000	128,198.35	130,322.52
17461R106	CITIZENS FIRST BANCORP INC	440 000	11,047 40	12,839 20
191216100	COCA COLA CO	1561 000	64,013 14	73,101 63
192446102	COGNIZANT TECHNOLOGY SOLUTIONS	143 000	7,045.30	11,663 08
20030N101	COMCAST CORP	1791.000	57,851 74	72,463 86
20825C104	CONOCOPHILLIPS	3426 000	213,813 05	230,569 80

ROBERT HAYWOOD MORRISON FDN

01-0561393

Balance Sheet

11/30/2006

<u>Cusip</u>	<u>Asset</u>	<u>Units</u>	<u>Basis</u>	<u>Market Value</u>
21036P108	CONSTELLATION BRANDS INC	995 000	24,626 35	27,840 10
210371100	CONSTELLATION ENERGY CORP	327 000	17,806.20	22,435 47
222372104	COUNTRYWIDE FIN CORP	1095 000	38,131.95	43,493.40
222862104	COVENTRY HEALTH CARE INC	796.000	45,186 44	38,311.48
226901106	CRITICARE SYS INC	2495 000	12,641.00	7,784 40
232820100	CYTEC INDS INC	490.000	22,773.29	26,131.70
232946103	CYTYC CORP	459.000	12,238.78	12,034.98
237194105	DARDEN RESTAURANTS INC	2238 000	83,958.09	89,855 70
23918K108	DAVITA INC	420 000	24,269 15	22,348 20
242370104	DEAN FOODS CO	746.000	27,565.50	31,943 72
24702R101	DELL INC	3008.000	82,088.55	81,937 92
247916208	DENBURY RES INC	525.000	12,379.50	15,408.75
25179M103	DEVON ENERGY CORP NEW	783.000	47,685 46	57,448 71
25243Q205	DIAGEO PLC	716.000	43,075.14	55,339 64
254543101	DIODES INC	455 000	16,497 88	18,832 45
256669102	DOLLAR GEN CORP	219 000	3,655 11	3,403.26
260543103	DOW CHEM CO	3 000	133 65	120 03
266605104	DURECT CORP	6575 000	34,712.90	30,771.00
26816Q101	DYNEGY INC NEW	2055.000	10,385 70	13,953.45
26873N108	EMS TECHNOLOGIES INC	505.000	9,083 95	10,310.08
26969P108	EAGLE MATERIALS INC	601.000	36,237.94	25,843 00
278642103	EBAY INC	106.000	4,609 61	3,428 04
281020107	EDISON INTL	787 000	31,906.44	36,186 26
285661104	ELECTRONIC DATA SYS NEW	830 000	19,247 70	22,526 20
29078E105	EMBARQ CORP	30.000	1,388.92	1,543.50
292505104	ENCANA CORP	210 000	9,870.00	10,964.10
29265N108	ENERGEN CORP	609.000	25,735 52	27,624 24
294429105	EQUIFAX INC	1856 000	69,898.86	70,509 44
294821608	ERICSSON L M TEL CO	1240 000	41,355 02	48,198.80
297284200	ESSILOR INTL	1172.000	49,458 40	62,996 17
30161N101	EXELON CORP	329.000	19,743.35	19,980 17
30231G102	EXXON MOBIL CORP	2773.000	163,934 52	212,994 13
313400301	FEDERAL HOME LN MTG CORP	1321 000	83,425 96	88,718 36
3134A2UJ5	FEDERAL HOME LN MTG CORP	215000 000	216,206 50	216,277.10

ROBERT HAYWOOD MORRISON FDN
01-0561393
Balance Sheet
11/30/2006

<u>Cusip</u>	<u>Asset</u>	<u>Units</u>	<u>Basis</u>	<u>Market Value</u>
313586109	FEDERAL NATL MTG ASSN	1556 000	74,336.20	88,738 68
31359MDU4	FEDERAL NATL MTG ASSN	160000.000	164,800 00	162,600 00
31359MGH0	FEDERAL NATL MTG ASSN	200000 000	205,446.00	202,562.00
31410H101	FEDERATED DEPT STORES INC DEL	895 000	33,069 11	37,670 55
314211103	FEDERATED INVS INC PA	690 000	25,886 90	22,894 20
31428X106	FEDEX CORP	519.000	51,747 90	59,908.17
337932107	FIRSTENERGY CORP	918 000	44,037.17	54,933 12
337946107	FIXED INCOME SHS	72725.000	845,690.50	868,336 50
337946206	FIXED INCOME SHS	75400 000	839,075.00	874,640 00
338494107	FLANDERS CORP	950.000	9,809.70	9,395 50
344419106	FOMENTO ECONOMICO MEXICANO SA	270.000	18,773.70	28,417.50
345838106	FOREST LABS INC	1355.000	58,276.38	65,988.50
35671D857	FREEPORT-MCMORAN COPPER &	410.000	20,184.13	25,776 70
35687M206	FREESCALE SEMICONDUCTOR INC	56.000	1,518 86	2,236 08
358029106	FRESENIUS MED CARE AG	1459.000	46,498 33	65,552 87
35914P105	FRONTIER OIL CORP	758 000	19,511 34	23,983 12
35958N107	FUJIFILM HLGDS CORP	1171.000	38,994.30	46,465 28
36229U102	GSI LUMONICS INC	575.000	6,556 50	5,290.00
364730101	GANNETT INC	143 000	8,595 73	8,511 36
368710406	GENENTECH INC	1118 000	106,822 64	91,396 50
369550108	GENERAL DYNAMICS CORP	689 000	40,526 30	51,564.76
369604103	GENERAL ELEC CO	2689.000	94,403.85	94,867 92
370442105	GENERAL MTRS CORP	231 000	7,361.97	6,752 13
37229P507	GENITOPE CORP	910 000	7,332 94	3,257 80
372917104	GENZYME CORP	505.000	34,707.81	32,552.30
374393106	GEVITY HR INC	505 000	13,669.34	11,008 95
375558103	GILEAD SCIENCES INC	174.000	9,041 04	11,477 04
37733W105	GLAXOSMITHKLINE PLC	853 000	43,767.94	45,319 89
38141G104	GOLDMAN SACHS GROUP INC	1173.000	164,415 58	228,500.40
384109104	GRACO INC	480 000	17,942 40	20,049 60
399449107	GROUPE DANONE	1554 000	32,804.94	50,738 10
402040109	GUITAR CTR MGMT INC	594 000	24,823.86	26,088 48
40425J101	HMS HLDGS CORP	805 000	6,266.28	11,149 25
404280406	HSBC HLDGS PLC	660 000	53,269.13	61,380 00

ROBERT HAYWOOD MORRISON FDN
01-0561393
Balance Sheet
11/30/2006

<u>Cusip</u>	<u>Asset</u>	<u>Units</u>	<u>Basis</u>	<u>Market Value</u>
416515104	HARTFORD FINL SVCS GROUP INC	175.000	14,921.74	15,008.00
423074103	HEINZ H J CO	1323.000	55,700.81	58,807.35
423452101	HELMERICH & PAYNE INC	1150.000	41,530.88	30,555.50
428236103	HEWLETT PACKARD CO	2342.000	70,377.47	92,415.32
435758305	HOLLY CORP	236.000	7,439.90	12,746.36
435902101	HOLLIS-EDEN PHARMACEUTICALS INC	980.000	4,803.30	5,360.60
437076102	HOME DEPOT INC	1596.000	63,875.61	60,600.12
438516106	HONEYWELL INTL INC	464.000	17,785.12	19,942.72
443251103	HOYA CORP	945.000	34,820.62	37,259.46
443792106	HUDSON HIGHLAND GROUP INC	873.000	13,043.57	15,583.05
449293109	ICO INC NEW COM	2260.000	9,378.98	13,944.20
44973Q103	I-MANY INC	9545.000	13,124.38	18,040.05
45068B109	ITT EDUCATIONAL SERVICES INC	316.000	19,456.12	21,668.12
450911102	ITT INDS INC IND	400.000	21,684.00	21,580.00
451663108	IDEARC INC	109.750	2,574.35	3,022.51
453142101	IMPERIAL TOBACCO GROUP PLC	140.000	8,559.60	10,371.20
454072109	INDEVUS PHARMACEUTICALS INC	910.000	4,622.25	6,861.40
456837103	ING GROEP N V	1718.000	57,788.71	73,513.22
45772G105	INPHONIC INC	1390.000	9,716.98	15,665.30
458140100	INTEL CORP	765.000	16,877.71	16,367.17
459200101	INTERNATIONAL BUSINESS MACHS	640.000	52,162.88	58,828.80
461202103	INTUIT	1835.000	56,269.67	57,839.20
46625H100	J P MORGAN CHASE & CO	2702.000	71,016.94	125,048.56
478160104	JOHNSON & JOHNSON	923.000	57,919.80	60,834.93
480074103	JONES APPAREL GROUP INC	1496.000	46,381.24	50,265.60
480838101	JOS A BANK CLOTHIERS INC	390.000	8,988.06	11,696.10
482686102	K-SWISS INC	355.000	12,543.64	11,789.55
485537302	KAO CORP	151.000	37,485.75	40,734.97
48666K109	KB HOME	664.000	46,287.42	34,322.16
487836108	KELLOGG CO	474.000	23,152.82	23,595.72
493267108	KEYCORP NEW	530.000	17,622.50	19,133.00
494368103	KIMBERLY CLARK CORP	314.000	20,812.77	20,871.58
501044101	KROGER CO	458.000	8,477.95	9,828.68
501556203	KYOCERA CORP	434.000	30,427.74	38,977.54

ROBERT HAYWOOD MORRISON FDN
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Balance Sheet
11/30/2006

<u>Cusip</u>	<u>Asset</u>	<u>Units</u>	<u>Basis</u>	<u>Market Value</u>
502117203	L OREAL CO	2354.000	34,368.40	47,491.95
502392103	LTX CORP	775.000	3,728.50	4,037.75
50540R409	LABORATORY CORP AMER HLDGS	34.000	2,219.52	2,407.20
505861401	LAFARGE S A	580.000	12,487.40	21,187.40
515098101	LANDSTAR SYS INC	700.000	29,443.40	31,528.00
517834107	LAS VEGAS SANDS CORP	662.000	38,596.78	60,612.72
518439104	LAUDER ESTEE COS INC	1199.000	47,032.98	49,506.71
524908100	LEHMAN BROS HLDGS INC	2524.000	174,560.09	185,943.08
526057104	LENNAR CORP	499.000	28,344.18	26,197.50
529771107	LEXMARK INTL NEW	492.000	26,908.16	33,938.16
539830109	LOCKHEED MARTIN CORP	570.000	40,541.23	51,556.50
548661107	LOWES COS INC	2011.000	64,441.56	60,651.76
55068R202	LUXOTTICA GROUP S P A	1761.000	44,791.92	53,463.96
552953101	MGM MIRAGE	884.000	33,634.22	47,532.68
553903105	MTI TECHNOLOGY CORP	2665.000	3,371.70	1,972.10
556269108	MADDEN STEVEN LTD	427.000	8,747.81	15,700.79
559424106	MAGNETEK INC	645.000	2,102.65	3,534.60
56501R106	MANULIFE FINL CORP	2051.000	63,111.70	67,929.12
565849106	MARATHON OIL CORP	1157.000	94,782.08	109,197.66
574599106	MASCO CORP	736.000	20,222.07	21,115.84
576674105	MATERIAL SCIENCES CORP	640.000	8,045.53	7,718.40
577767106	MAXWELL TECHNOLOGIES INC	405.000	6,112.00	5,734.80
583421102	MEASUREMENT SPECIALTIES INC	305.000	7,784.01	7,371.82
587200106	MENTOR GRAPHICS CORP	675.000	7,067.64	11,414.25
589331107	MERCK & CO INC	1925.000	68,331.95	85,681.75
590188108	MERRILL LYNCH & CO INC	680.000	46,056.58	59,452.40
59156R108	METLIFE INC	487.000	24,274.80	28,601.51
592688105	METTLER TOLEDO INTERNATIONAL	308.000	18,387.68	23,845.36
594918104	MICROSOFT CORP	6996.000	183,929.27	205,402.56
608507109	MOLDFLOW CORP	540.000	7,626.50	6,998.40
61166W101	MONSANTO CO NEW	855.000	39,257.98	41,099.85
617446448	MORGAN STANLEY	931.000	55,105.72	70,904.96
620076109	MOTOROLA INC	105.000	2,257.50	2,327.85
629248105	NMS COMMUNICATIONS CORP	3070.000	11,265.30	5,311.10

ROBERT HAYWOOD MORRISON FDN

01-0561393

Balance Sheet

11/30/2006

Cusip	Asset	Units	Basis	Market Value
629377508	NRG ENERGY INC	155.000	8,477.86	8,822.60
632525408	NATIONAL AUSTRALIA BK LTD	330.000	39,649.50	50,796.90
635405103	NATIONAL CITY CORP	519.000	17,925.95	18,735.90
637640103	NATIONAL SEMICONDUCTOR CORP	942.000	22,522.94	22,786.98
639108102	NAUTILUS INC	640.000	10,740.84	9,945.60
640919106	NEOPHARM INC	610.000	4,772.21	4,459.10
641069406	NESTLE S A	603.000	45,526.50	53,225.60
651718504	NEWPARK RES INC	1890.000	14,499.09	11,623.50
65334H102	NEXEN INC	784.000	37,983.12	42,971.04
66987V109	NOVARTIS A G	911.000	47,964.15	53,211.51
670002104	NOVAVAX INC	1200.000	6,443.20	6,000.00
670346105	NUCOR CORP	818.000	37,272.29	48,957.30
674599105	OCCIDENTAL PETE CORP DEL	502.000	21,281.88	25,270.68
681904108	OMNICARE INC	300.000	17,445.00	11,907.00
681919106	OMNICOM GROUP INC	907.000	83,096.45	92,659.12
682680103	ONEOK INC NEW	694.000	19,116.16	30,008.56
68389X105	ORACLE CORP	2718.000	33,947.82	51,777.90
69331C108	PG&E CORP	382.000	15,148.21	17,545.26
693419202	PMA CAP CORP	1515.000	13,849.20	13,438.05
693475105	PNC FINL SVCS GROUP INC	205.000	13,120.00	14,491.45
693506107	PPG INDS INC	219.000	12,823.74	14,081.70
69351T106	PPL CORP	560.000	16,449.22	20,356.00
695257105	PACTIV CORP	332.000	9,408.88	11,437.40
699157103	PARALLEL PETE CORP DEL	675.000	12,440.75	13,324.43
701094104	PARKER HANNIFIN CORP	15.000	1,005.15	1,252.20
705573103	PEGASYSTEMS INC	880.000	6,452.79	8,870.40
707569109	PENN NATL GAMING INC	850.000	27,467.38	31,424.50
707882106	PENN VA CORP	231.000	16,915.71	17,415.09
713448108	PEPSICO INC	644.000	39,225.86	39,908.68
714046109	PERKINELMER INC	131.000	2,967.52	2,838.77
717081103	PFIZER INC	7117.000	158,899.58	195,646.33
717265102	PHELPS DODGE CORP	488.000	46,184.32	60,024.00
719364101	PHOTON DYNAMICS INC	370.000	6,868.60	4,110.70
72764Y100	PLATO LEARNING INC	980.000	8,064.90	4,958.80

ROBERT HAYWOOD MORRISON FDN
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11/30/2006

<u>Cusip</u>	<u>Asset</u>	<u>Units</u>	<u>Basis</u>	<u>Market Value</u>
74005P104	PRAXAIR INC	136.000	8,541.34	8,486.40
742718109	PROCTER & GAMBLE CO	1228.000	70,788.42	77,106.12
743312100	PROGRESS SOFTWARE CORP	675.000	19,446.13	18,299.25
743315103	PROGRESSIVE CORP OHIO	353.000	10,440.72	7,960.15
743674103	PROTECTIVE LIFE CORP	530.000	23,664.50	25,026.60
744320102	PRUDENTIAL FINL INC	1.000	73.69	81.48
745867101	PULTE HOMES INC	930.000	39,311.10	31,378.20
747525103	QUALCOMM INC	551.000	18,827.67	20,161.09
74834L100	QUEST DIAGNOSTICS INC	150.000	7,525.50	7,975.50
754730109	RAYMOND JAMES FINANCIAL INC	930.000	26,977.89	29,304.30
755111507	RAYTHEON CO	722.000	32,630.45	36,850.88
75605E100	REALOGY CORP	789.000	22,348.57	20,585.01
758205108	REED ELSEVIER P L C	1464.000	52,996.80	64,328.16
7591EP100	REGIONS FINL CORP	242.000	8,984.52	8,869.30
76122Q105	RESOURCES CONNECTION INC	797.000	23,352.10	23,136.91
761713106	REYNOLDS AMERN INC	1477.000	69,998.73	94,882.48
771195104	ROCHE HLDG LTD	760.000	58,862.00	68,669.80
773903109	ROCKWELL AUTOMATION INC	396.000	24,320.25	25,771.68
778296103	ROSS STORES INC	790.000	21,906.70	24,450.50
780259206	ROYAL DUTCH SHELL PLC	408.000	25,830.48	28,980.24
783549108	RYDER SYS INC	1356.000	72,697.55	70,742.52
78442P106	SLM CORP	460.000	24,518.00	21,086.40
786429100	SAFECO CORP	57.000	3,235.84	3,452.49
78645R107	SAFENET INC	470.000	14,272.40	10,955.70
80105N105	SANOFI-AVENTIS	905.000	37,566.55	39,829.05
803054204	SAP AKTIENGESSELLSCHAFT	473.000	21,469.47	24,700.06
806857108	SCHLUMBERGER LTD	795.000	45,391.19	54,441.60
808513105	SCHWAB CHARLES CORP NEW	104.000	1,571.82	1,907.36
816909105	SEMITOOL INC	1045.000	11,371.09	14,347.85
820280105	SHAW GROUP INC	675.000	21,050.21	20,175.75
829669100	SIRNA THERAPEUTICS INC	1305.000	8,025.62	16,808.40
83175M205	SMITH & NEPHEW PLC	1074.000	50,697.42	51,090.18
835699307	SONY CORP	1163.000	44,082.03	45,833.83
835916107	SONUS NETWORKS INC	2495.000	9,596.30	15,668.60

ROBERT HAYWOOD MORRISON FDN
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Balance Sheet
11/30/2006

<u>Cusip</u>	<u>Asset</u>	<u>Units</u>	<u>Basis</u>	<u>Market Value</u>
845905108	SOVEREIGN BANCORP INC	1323 000	27,520.00	33,048 54
852061100	SPRINT NEXTEL CORP	605.000	13,683.98	11,803 55
855030102	STAPLES INC	735.000	16,735 95	18,720.45
855244109	STARBUCKS CORP	767.000	24,872.21	27,071 26
861012102	STMICROELECTRONICS N V	1220.000	21,907.20	22,106.40
862700101	STRATEGIC DIAGNOSTICS INC	1280 000	4,623 25	4,326 40
8676EP108	SUNOPTA INC	2465.000	14,785.15	24,181 65
86787D208	SUNTERRA CORP	195 000	1,642.64	2,028 00
871206108	SYCAMORE NETWORKS INC	2195.000	10,244.25	8,187.35
87162G105	SYNOVIS LIFE TECHNOLOGIES INC	405.000	4,110.20	3,341.25
871655106	SYPRIS SOLUTIONS INC	675.000	6,325.91	5,035.50
872540109	TJX COS INC NEW	1217 000	35,309.55	33,370.14
873168108	TXU CORP	497.000	28,173.06	28,522 83
87612E106	TARGET CORP	573.000	31,019 14	33,285 57
879360105	TELEDYNE TECHNOLOGIES INC	365 000	13,777.69	14,673 00
879531309	TELEVISION BROADCASTS LTD	2227 000	25,695.59	25,251 95
879939106	TELETECH HOLDINGS INC	945 000	11,305.05	21,338 10
88023U101	TEMPUR-PEDIC INTL INC	1015.000	12,272 65	21,396.20
882508104	TEXAS INSTRS INC	1917 000	60,238.70	56,647.35
883556102	THERMO ELECTRON CORP	348 000	11,439 63	15,252 84
88579Y101	3M CO	1532.000	115,631 42	124,796 72
887317105	TIME WARNER INC	370 000	6,237.99	7,451.80
89151E109	TOTAL S A	707 000	44,984 69	50,522 22
892331307	TOYOTA MOTOR CORP	443 000	48,369.54	53,182 15
902124106	TYCO INTL LTD	2988.000	79,000.20	90,506.52
902911106	UST INC	1410.000	53,157 00	78,931 80
902973304	US BANCORP DEL	2096.000	63,475 98	70,509 44
90333H101	U S I HLDGS CORP	875.000	12,177.03	13,702.50
90337L108	U S PHYSICAL THERAPY INC	845 000	15,811 74	9,903.40
907818108	UNION PAC CORP	509.000	44,016.30	46,074.68
911312106	UNITED PARCEL SVC INC	440 000	33,189 01	34,284 80
912810DS4	UNITED STATES TREAS BD	210000 000	308,290 63	302,433.60
912810EB0	UNITED STATES TREAS BD	85000.000	120,089.06	119,471 75
9128272M3	UNITED STATES TREAS NT	263222.050	265,939.01	261,216 30

ROBERT HAYWOOD MORRISON FDN

01-0561393

Balance Sheet

11/30/2006

<u>Cusip</u>	<u>Asset</u>	<u>Units</u>	<u>Basis</u>	<u>Market Value</u>
9128273T7	UNITED STATES TREAS NT	491095 800	499,280 20	494,891 97
912828AF7	UNITED STATES TREAS NT	265888 400	279,794 66	277,260 45
912828DQ0	UNITED STATES TREAS NT	455000 000	451,501.56	453,043 50
912909108	UNITED STS STL CORP	49 000	3,150.70	3,664 71
913017109	UNITED TECHNOLOGIES CORP	511 000	31,485 00	32,974 83
91324P102	UNITEDHEALTH GROUP INC	3426 000	188,227.19	168,148 08
91913Y100	VALERO ENERGY CORP NEW	302 000	16,048.28	16,631 14
922207105	VARIAN SEMICONDUCTOR EQUIPMNT	755 000	22,458 75	29,996 15
92343V104	VERIZON COMMUNICATIONS INC	2195 000	67,648 38	76,693 30
925815102	VICOR CORP	710.000	12,312 15	8,626 50
928551100	VIVUS INC	2465.000	7,640 16	10,007.90
92857W209	VODAFONE GROUP PLC	1609 000	39,774 48	42,413 24
929803102	WACHOVIA CORP	2716 000	147,488 37	147,180 04
931142103	WAL-MART STORES INC	571 000	27,357 01	26,323 10
939322103	WASHINGTON MUT INC	2205.000	91,783.11	96,314 40
941053100	WASTE CONNECTIONS INC	500 000	17,490 00	20,175 00
94973V107	WELLPOINT INC	735 000	54,896 65	55,617 45
949746101	WELLS FARGO & CO NEW	1793 000	62,170 15	63,185 32
95082P105	WESCO INTL INC	560.000	24,273.70	37,464 00
959802109	WESTERN UNION CO	1183 000	23,411 57	26,972 40
983024100	WYETH	925 000	43,639 51	44,659 00
98310W108	WYNDHAM WORLDWIDE CORP	1048 000	40,959 47	33,263 52
988498101	YUM BRANDS INC	1672 000	83,187 48	102,309 68
G24182100	COOPER INDS LTD	813 000	75,679 00	74,340 72
G4776G101	INGERSOLL-RAND CO LTD	894 000	35,820 24	34,874 94
Totals:			14,915,341.16	16,300,117.71

ROBERT HAYWOOD MORRISON FOUNDATION
EIN: 01-0561393

FORM 990-PF FISCAL YEAR NOVEMBER 30, 2006

FORM 990-PF, PART II, LINE 11
BALANCE SHEET

VALUE

Alexander County, North Carolina 29 acres known as Sawmill Branch Tax Account ID 7-11755	50,500
Burke County, North Carolina 36 acres known as Icard Industrial and more particularly described in Deed Book 454 at Page 35 of the Burke County Public Registry; Tax Map Number 87-68-4-1	6,300
5 lots in area known as Jordan Hill in the city of Morganton and more particularly described in Deed Book 454 at Page 35 of the Burke County Registry. Tax Map Numbers 44-16-2-28, 44-16-2-29, 44-16-2-30, 44-16-2-31, and 44-16-2-23	8,600
Additional lot in area known as jordan Hill in the city of Morganton and more particularly described in Deed Book 454 at Page 35 of the Burke County Registry. Tax Map No 44-16-2-24	3,500
Additional lot in area known as Jordan Hill in the city of Morganton and more particularly described in Deed Book 454 at Page 35 of the Burke County Registry Tax Map No. 44-16-1-6	12,800
Caldwell County	
Lots 12, 13, 14, and 21 of area known as Holiday Hills and more particularly described in Deed Book 653 at page 462 of the Caldwell County Public Registry. Tax Map Nos 10-1-12, 10-1-13, 10-1-14, and 10-1-21.	50,000
Lot 1 of area known as Holiday Hills and more particularly described in Deed Book 653 at Page 462 of the Caldwell County Public Registry. Tax Map No 10-1-1	50,000
Catawba County	
2 lots located in Hickory Township, Catawba County, NC known as the Brookford Lots Tax Parcel ID Nos. 3702-18-20-7171 0000 and 3702-18-20-7782.0000 Owned jointly with Charles Tuttle Morrison	10,050
1 lot located in Hickory Township, Catawba County, NC in the Hickory	

Business District Tax Parcel ID No. 3702-07-68-7569.0000 Owned jointly with Charles Tuttle Morrison 5,300

2 lots located in Hickory Township, Catawba County, NC known as the Hickory South NC 127 lots. Tax Parcel ID Nos. 3702-07-67-7634 0000 and 3702-07-67-8565.0000 Owned jointly with Charles Tuttle Morrison 6,900

5 lots in Hickory Township, Catawba County, NC. Tax Parcel ID Nos. 3702-18-20-7748.0000/9670.0000/9952.0000 and Tax Parcel ID Nos. 3702-18-30-0810 0000/5904.0000. 11,900

1 lot located at the intersection of US Hwy 321 and Getrag Pkwy near the town of Maiden. Tax Parcel ID No 3648-17-01-8748.0000 5,200

Cleveland County

1 lot located in the Town of Waco, Cleveland County, NC known as the Waco lot. Tax Map No. 2276-1-126, Tax Parcel No. 16048. 500

Forsyth County

4.99 acres known as Bloc 1816, Lots 25-28 on Cranford Street, Winston-Salem, NC. Tax Parcel ID No 636838/6833996755 0 30,000

8 28 acres known as Forest Park and more particularly described in Deed Book 1173 at Page 1095 of the Forsyth County Registry. Tax Parcel ID Nos 642846/6844378363 0, 6844471195.0, 6844379486.0, and 6844471696.0 65,000

Iredell County

25.7 acres known as Fox Valley Tax Parcel ID No 4802723516.000. 85,000

1 acre lot located in Troutman Tax Parcel ID No. 4731789674 0000 6,600

Mecklenburg County

Lot and rental house known as 2616 Dantrey Place. Tax Parcel ID No 11501114 49,500

Lots known as 5801 and 5835 Palmer Drive, 6616 Venedale Road Tax Parcel ID Nos. 10310205, 10310208, 10310209, and 10310222. 630,000

Lot known as 5827 Wilora Lake Road Tax Parcel ID No. 10310103 22,500

Parcel known as Avalon Apartments, located at 3220 Avalon Avenue Lot Tax Parcel ID No. 06508321 180,000

Lot known as Denver Avenue Tax Parcel ID No 06107170. 37,000

Parcel known as Dresden Apartments Tax Parcel ID No. 13109103 800,000

Parcel known as Good Offices Tax Parcel ID No 12521109 1,160,000

Parcel known as Key Main Building Tax Parcel ID Nos. 15302510,
15302511, 15302514, 15302515, and 15302519 2,050,000

Lot known as Parkside Drive. Tax Parcel ID No. 06508337 29,000

Parcel known as Pinecrest Apartments Tax Parcel ID No 09915131 1,500,000

Parcel known as Western Manor Apartments Tax Parcel ID Nos 06508320,
06508501 and 06508503. 850,000

Gaston County

62.5% interest in 77.868 acres near Crowder Mountain.
Tax Parcel ID No 155798 220,500

Union County

50% interest in 112.07 acre tract known as Farmwood Farm.
Tax Parcel ID No 260,000

Union County

106.5 acre tract known as Martin Springs Farm. Tax Parcel ID No. 03-027-001 535,000

128.057 acre tract known as Four Ways Farm. Tax Parcel ID No. 03-045-013 640,000

160 39 aced tract known as Buck Branch Farm Tax Parcel ID No 04-084-005 865,000

66 29 acre tract known as Forest Drive. Tax Parcel ID No 08-300-033 1,610,000

93 acre tract known as Mallard Pond Farm Tax Parcel ID No 03-081-012 465,000

Lot known as Palmer Drive. Tax Parcel ID No 10310107 30,500

Tract of 471.23 acres if farmland and pines known as Rubyatt Farm (Capel
Tracts 231-238) Tax Parcel ID Nos. 7583116852, 7573704437,
7573804417, 7583001418, 7573923660, 7583132143, 7583124483,
7583118101 and 7573605124. 525,500

Tract of 65 acres known as Richmond Forest Tax Parcel ID No. 758103325476 92,300

Washington County

1608 39 acres wilderness/wetlands tract. Tax Map Nos 7850.0-43-9921,
7860.00-26-6415, 7860 00-51-4713. 970,900

Watauga County

6 lots known as Rich Mountain Estates Tax Parcel ID Nos

1991-98-2804-111, 1991-99-6323-000, 2901-08-8317-000, 2901-09-6076-000,
2901-17-6992-000, 2901-17-8844-000, and 2901-18-2049-000. 177,429

Wilkes County

777.90 acre tract known as Caleyhart. Tax Parcel ID Nos. 4804-26-0557 and
4804-77-3456 1,440,000

745.15 acre tract known as Pine Mountain Forest. Tax Parcel ID Nos.
3945-12-4065, 3637-88-4136, 3944-19-7650 and 3935-93-1776. 1,340,000

308.66 acre tract known as Shell Creek. Tax Parcel ID No. 2897-28-8714 835,000

Yancey County

56.27 acre tract known as Corn Crib Creek Cove. Tax Parcel ID No.
988400528161000 110,000
17,833,279

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/68	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS					192.	
65,899.		1420. BANK AMER CORP COM PROPERTY TYPE: SECURITIES 58,507.					01/01/1951	12/05/2005
							7,392.	
8,835.		190. BURLINGTON RES INC PROPERTY TYPE: SECURITIES 5,511.					12/05/2005	12/05/2005
							3,324.	
-8,835.		190. BURLINGTON RES INC PROPERTY TYPE: SECURITIES -5,511.					03/29/2006	12/05/2005
							-3,324.	
3,101.		79. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 2,728.					01/01/1951	12/09/2005
							373.	
291,658.		10000. NAVISTAR INTL CORP NEW PROPERTY TYPE: SECURITIES 300,748.					01/01/1951	12/09/2005
							-9,090.	
5,994.		14. GOOGLE INC CL A COM PROPERTY TYPE: SECURITIES 5,672.					12/06/2005	12/19/2005
							322.	
2,999.		47. UNITEDHEALTH GROUP INC COM PROPERTY TYPE: SECURITIES 2,960.					12/06/2005	12/21/2005
							39.	
22,897.		359. UNITEDHEALTH GROUP INC COM PROPERTY TYPE: SECURITIES 22,609.					12/06/2005	12/21/2005
							288.	
11,088.		147. ALTRIA GROUP INC COM PROPERTY TYPE: SECURITIES 10,615.					12/09/2005	12/29/2005
							473.	
8,203.		325. ARCHER DANIELS MIDLAND CO COM PROPERTY TYPE: SECURITIES 8,096.					12/09/2005	12/29/2005
							107.	

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/89	Adj basis as of 12/31/89	Excess of FMV over adj basis	Gain or (loss)	
15,325.		166. AUTOZONE INC PROPERTY TYPE: SECURITIES 15,665.				12/09/2005 -340.	12/29/2005
17,119.		240. BURLINGTON NORTHN SANTA FE CP COM PROPERTY TYPE: SECURITIES 16,123.				12/09/2005 996.	12/29/2005
13,039.		188. CARDINAL HEALTH INC COM PROPERTY TYPE: SECURITIES 12,617.				12/09/2005 422.	12/29/2005
16,401.		488. CENTURYTEL INC COM PROPERTY TYPE: SECURITIES 16,153.				12/09/2005 248.	12/29/2005
11,365.		255. DOW CHEM CO COM PROPERTY TYPE: SECURITIES 11,360.				12/09/2005 5.	12/29/2005
17,268.		165. FEDEX CORP COM PROPERTY TYPE: SECURITIES 16,216.				12/09/2005 1,052.	12/29/2005
7,686.		156. FIRSTENERGY CORP COM PROPERTY TYPE: SECURITIES 7,472.				12/09/2005 214.	12/29/2005
17,607.		335. HARLEY DAVIDSON INC COM PROPERTY TYPE: SECURITIES 17,160.				12/09/2005 447.	12/29/2005
8,920.		148. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES 8,654.				12/09/2005 266.	12/29/2005
16,372.		305. LINCOLN NATL CORP IND COM PROPERTY TYPE: SECURITIES 15,823.				12/09/2005 549.	12/29/2005
10,841.		170. LOCKHEED MARTIN CORP COM PROPERTY TYPE: SECURITIES 10,700.				12/09/2005 141.	12/29/2005

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
11,750.		173. MARRIOTT INTL INC NEW CL A PROPERTY TYPE: SECURITIES 11,697.				12/09/2005 53.	12/29/2005
30,177.		934. MERCK & CO INC COM PROPERTY TYPE: SECURITIES 27,058.				12/09/2005 3,119.	12/29/2005
8,665.		127. MERRILL LYNCH & CO INC COM PROPERTY TYPE: SECURITIES 8,601.				12/09/2005 64.	12/29/2005
16,135.		475. NATIONAL CITY CORP COM PROPERTY TYPE: SECURITIES 16,411.				12/09/2005 -276.	12/29/2005
31,298.		838. NVIDIA CORP COM PROPERTY TYPE: SECURITIES 30,411.				12/09/2005 887.	12/29/2005
15,245.		262. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 15,005.				12/09/2005 240.	12/29/2005
18,817.		796. SPRINT NEXTEL CORP COM PROPERTY TYPE: SECURITIES 19,884.				12/09/2005 -1,067.	12/29/2005
25,014.		862. TYCO INTL LTD NEW COM PROPERTY TYPE: SECURITIES 24,533.				12/09/2005 481.	12/29/2005
19,101.		1108. TYSON FOODS INC CL A PROPERTY TYPE: SECURITIES 18,253.				12/09/2005 848.	12/29/2005
31,257.		598. VALERO ENERGY CORP NEW COM PROPERTY TYPE: SECURITIES 31,473.				12/09/2005 -216.	12/29/2005
8,612.		181. WAL-MART STORES INC COM PROPERTY TYPE: SECURITIES 8,726.				12/09/2005 -114.	12/29/2005

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
21,329.		483. WASHINGTON MUT INC COM PROPERTY TYPE: SECURITIES 20,151.				12/09/2005 1,178.	12/29/2005
23,270.		568. INGERSOLL-RAND CO LTD COM CL A PROPERTY TYPE: SECURITIES 22,750.				12/09/2005 520.	12/29/2005
16,576.		745. CAPTIVA SOFTWARE CORP NEW COM PROPERTY TYPE: SECURITIES 16,560.				12/23/2005 16.	12/30/2005
16,576.		745. CAPTIVA SOFTWARE CORP NEW COM PROPERTY TYPE: SECURITIES 16,560.				12/23/2005 16.	01/03/2006
-16,576.		745. CAPTIVA SOFTWARE CORP NEW COM PROPERTY TYPE: SECURITIES -16,560.				06/06/2005 -16.	01/03/2006
65,517.		1420. BANK AMER CORP COM PROPERTY TYPE: SECURITIES 58,507.				01/01/1951 7,010.	01/10/2006
2,967.		38. AMGEN INC COM PROPERTY TYPE: SECURITIES 3,043.				12/06/2005 -76.	01/11/2006
5,187.		140. COUNTRYWIDE FIN CORP COM PROPERTY TYPE: SECURITIES 4,942.				12/06/2005 245.	01/11/2006
31,737.		360. CAPITAL ONE FINL CORP COM PROPERTY TYPE: SECURITIES 1,472.				01/01/1994 30,265.	01/12/2006
3,376.		93. COUNTRYWIDE FIN CORP COM PROPERTY TYPE: SECURITIES 3,283.				12/06/2005 93.	01/12/2006
3,657.		103. FRESENIUS MED CARE AG SPONSORED ADR PROPERTY TYPE: SECURITIES 3,283.				12/05/2005 374.	01/12/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/89	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
509.		14. COUNTRYWIDE FIN CORP COM PROPERTY TYPE: SECURITIES 494.				12/06/2005 15.	01/13/2006
3,842.		109. FRESENIUS MED CARE AG SPONSORED ADR PROPERTY TYPE: SECURITIES 3,474.				12/05/2005 368.	01/13/2006
4,271.		121. FRESENIUS MED CARE AG SPONSORED ADR PROPERTY TYPE: SECURITIES 3,856.				12/05/2005 415.	01/17/2006
45,972.		102. GOOGLE INC CL A COM PROPERTY TYPE: SECURITIES 41,323.				12/06/2005 4,649.	01/18/2006
2,705.		42. MDC HOLDINGS INC DEL PROPERTY TYPE: SECURITIES 2,813.				12/06/2005 -108.	01/18/2006
4,193.		54. AMGEN INC COM PROPERTY TYPE: SECURITIES 4,325.				12/06/2005 -132.	01/19/2006
3,763.		58. MDC HOLDINGS INC DEL PROPERTY TYPE: SECURITIES 3,885.				12/06/2005 -122.	01/19/2006
3,833.		59. MDC HOLDINGS INC DEL PROPERTY TYPE: SECURITIES 3,952.				12/06/2005 -119.	01/20/2006
3,103.		42. AMGEN INC COM PROPERTY TYPE: SECURITIES 3,364.				12/06/2005 -261.	01/23/2006
4,541.		61. NESTLE S A SPONSORED ADR PROPERTY TYPE: SECURITIES 4,606.				12/05/2005 -65.	01/24/2006
2,566.		75. COUNTRYWIDE FIN CORP COM PROPERTY TYPE: SECURITIES 2,648.				12/06/2005 -82.	01/25/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
7,942.		242. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 8,683.				12/06/2005 -741.	01/25/2006
3,672.		57. MDC HOLDINGS INC DEL PROPERTY TYPE: SECURITIES 3,818.				12/06/2005 -146.	01/27/2006
26,072.		279. AETNA INC NEW COM PROPERTY TYPE: SECURITIES 27,479.				12/09/2005 -1,407.	01/30/2006
14,703.		191. AMBAC FINL GROUP INC COM PROPERTY TYPE: SECURITIES 14,747.				12/09/2005 -44.	01/30/2006
25,148.		163. AMERADA HESS CORP PROPERTY TYPE: SECURITIES 20,008.				12/09/2005 5,140.	01/30/2006
28,424.		390. AMGEN INC COM PROPERTY TYPE: SECURITIES 31,235.				12/06/2005 -2,811.	01/30/2006
15,485.		333. BURLINGTON RES INC PROPERTY TYPE: SECURITIES 15,293.				01/30/2006 192.	01/30/2006
-15,485.		333. BURLINGTON RES INC PROPERTY TYPE: SECURITIES -15,293.				04/04/2006 -192.	01/30/2006
13.		.5 CBS CORP NEW CL B COM PROPERTY TYPE: SECURITIES 14.				12/09/2005 -1.	01/30/2006
416.		22. CISCO SYS INC COM PROPERTY TYPE: SECURITIES 414.				01/20/2006 2.	01/30/2006
24,728.		1307. CISCO SYS INC COM PROPERTY TYPE: SECURITIES 22,899.				12/09/2005 1,829.	01/30/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
645.		11. CLOROX CO DEL COM PROPERTY TYPE: SECURITIES 643.				01/20/2006 2.	01/30/2006
21,857.		373. CLOROX CO DEL COM PROPERTY TYPE: SECURITIES 20,301.				12/09/2005 1,556.	01/30/2006
7,021.		205. COUNTRYWIDE FIN CORP COM PROPERTY TYPE: SECURITIES 7,237.				12/06/2005 -216.	01/30/2006
1,341.		283. DANA CORP PROPERTY TYPE: SECURITIES 1,984.				12/09/2005 -643.	01/30/2006
62.		13. DANA CORP PROPERTY TYPE: SECURITIES 55.				01/20/2006 7.	01/30/2006
13,939.		220. EXXON MOBIL CORP COM PROPERTY TYPE: SECURITIES 12,901.				12/09/2005 1,038.	01/30/2006
318.		5. GANNETT INC COM PROPERTY TYPE: SECURITIES 311.				01/20/2006 7.	01/30/2006
23,371.		368. GANNETT INC COM PROPERTY TYPE: SECURITIES 22,168.				12/09/2005 1,203.	01/30/2006
14,481.		440. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 15,787.				12/06/2005 -1,306.	01/30/2006
1,387.		10. GOLDMAN SACHS GROUP INC COM PROPERTY TYPE: SECURITIES 1,330.				01/20/2006 57.	01/30/2006
28,989.		209. GOLDMAN SACHS GROUP INC COM PROPERTY TYPE: SECURITIES 27,091.				12/09/2005 1,898.	01/30/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/89	Adj. basis as of 12/31/89	Excess of FMV over adj basis	Gain or (loss)	
848.		24. KEYCORP NEW COM PROPERTY TYPE: SECURITIES 822.				01/20/2006 26.	01/30/2006
11,058.		313. KEYCORP NEW COM PROPERTY TYPE: SECURITIES 10,410.				12/09/2005 648.	01/30/2006
10,457.		296. KEYCORP NEW COM PROPERTY TYPE: SECURITIES 9,824.				12/29/2005 633.	01/30/2006
370.		7. MCKESSON CORP COM PROPERTY TYPE: SECURITIES 367.				01/20/2006 3.	01/30/2006
30,729.		582. MCKESSON CORP COM PROPERTY TYPE: SECURITIES 30,247.				12/09/2005 482.	01/30/2006
592.		8. MERRILL LYNCH & CO INC COM PROPERTY TYPE: SECURITIES 575.				01/20/2006 17.	01/30/2006
12,583.		170. MERRILL LYNCH & CO INC COM PROPERTY TYPE: SECURITIES 11,513.				12/09/2005 1,070.	01/30/2006
12,129.		240. METLIFE INC COM PROPERTY TYPE: SECURITIES 12,218.				12/09/2005 -89.	01/30/2006
549.		9. MORGAN STANLEY COM PROPERTY TYPE: SECURITIES 529.				01/20/2006 20.	01/30/2006
27,081.		444. MORGAN STANLEY COM PROPERTY TYPE: SECURITIES 24,939.				12/09/2005 2,142.	01/30/2006
21,986.		641. NATIONAL CITY CORP COM PROPERTY TYPE: SECURITIES 22,147.				12/09/2005 -161.	01/30/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
1,458.		17. NUCOR CORP COM PROPERTY TYPE: SECURITIES 1,199.				01/20/2006 259.	01/30/2006
17,584.		205. NUCOR CORP COM PROPERTY TYPE: SECURITIES 13,819.				12/29/2005 3,765.	01/30/2006
1,801.		21. NUCOR CORP COM PROPERTY TYPE: SECURITIES 1,409.				12/09/2005 392.	01/30/2006
16,153.		572. OFFICEMAX INC DELAWARE COM PROPERTY TYPE: SECURITIES 16,283.				12/09/2005 -130.	01/30/2006
1,143.		15. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 1,104.				01/20/2006 39.	01/30/2006
13,873.		182. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 12,196.				12/29/2005 1,677.	01/30/2006
2,054.		20. REYNOLDS AMERN INC COM PROPERTY TYPE: SECURITIES 1,991.				01/20/2006 63.	01/30/2006
6,675.		65. REYNOLDS AMERN INC COM PROPERTY TYPE: SECURITIES 6,177.				12/29/2005 498.	01/30/2006
2,313.		24. SUNOCO INC COM PROPERTY TYPE: SECURITIES 2,194.				01/20/2006 119.	01/30/2006
18,406.		191. SUNOCO INC COM PROPERTY TYPE: SECURITIES 15,568.				12/09/2005 2,838.	01/30/2006
2,987.		31. SUNOCO INC COM PROPERTY TYPE: SECURITIES 2,460.				12/29/2005 527.	01/30/2006

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32,574.		557. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 31,525.				12/29/2005 1,049.	01/30/2006
2,339.		40. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 2,217.				01/20/2006 122.	01/30/2006
286.		12. UNUM GROUP COM PROPERTY TYPE: SECURITIES 269.				01/20/2006 17.	01/30/2006
10,428.		438. UNUM GROUP COM PROPERTY TYPE: SECURITIES 9,627.				12/09/2005 801.	01/30/2006
22.		.5 VIACOM INC CL B COM PROPERTY TYPE: SECURITIES 21.				01/20/2006 1.	01/30/2006
14,815.		299. YUM BRANDS INC COM PROPERTY TYPE: SECURITIES 14,415.				12/09/2005 400.	01/30/2006
10,985.		327. COUNTRYWIDE FIN CORP COM PROPERTY TYPE: SECURITIES 11,543.				12/06/2005 -558.	01/31/2006
22,463.		684. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 24,542.				12/06/2005 -2,079.	01/31/2006
3,687.		113. COUNTRYWIDE FIN CORP COM PROPERTY TYPE: SECURITIES 3,989.				12/06/2005 -302.	02/02/2006
3,851.		79. SONY CORP ADR NEW PROPERTY TYPE: SECURITIES 2,966.				12/05/2005 885.	02/02/2006
3,601.		112. COUNTRYWIDE FIN CORP COM PROPERTY TYPE: SECURITIES 3,954.				12/06/2005 -353.	02/03/2006

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10,506.		255. LINCARE HLDGS INC COM PROPERTY TYPE: SECURITIES 11,200.				12/02/2005 -694.	02/03/2006
15,899.		480. GTECH HLDGS CORP PROPERTY TYPE: SECURITIES 15,182.				12/02/2005 717.	02/07/2006
22,432.		160. LEHMAN BROS HLDGS INC COM PROPERTY TYPE: SECURITIES 20,349.				12/02/2005 2,083.	02/07/2006
13,590.		410. GTECH HLDGS CORP PROPERTY TYPE: SECURITIES 12,968.				12/02/2005 622.	02/08/2006
13,774.		100. LEHMAN BROS HLDGS INC COM PROPERTY TYPE: SECURITIES 12,718.				12/02/2005 1,056.	02/08/2006
430,000.		430000. FEDERAL NATL MTG ASSN NT PROPERTY TYPE: SECURITIES 431,075.				12/07/2005 -1,075.	02/15/2006
6,228.		60. REYNOLDS AMERN INC COM PROPERTY TYPE: SECURITIES 5,498.				12/05/2005 730.	02/16/2006
6,712.		94. TRANSOCEAN INC ORD PROPERTY TYPE: SECURITIES 7,403.				01/23/2006 -691.	02/17/2006
6,926.		97. TRANSOCEAN INC ORD PROPERTY TYPE: SECURITIES 7,488.				01/26/2006 -562.	02/17/2006
9,430.		111. KYOCERA CORP ADR PROPERTY TYPE: SECURITIES 7,782.				12/05/2005 1,648.	02/21/2006
1,802.		100. AIRTRAN HLDGS INC COM PROPERTY TYPE: SECURITIES 1,541.				12/23/2005 261.	02/23/2006

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1,706.		30. ANALOGIC CORP COM PAR \$0.05 PROPERTY TYPE: SECURITIES 1,484.				12/23/2005 222.	02/23/2006
1,306.		200. ARIAD PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 1,200.				12/23/2005 106.	02/23/2006
387.		250. AXESSTEL INC COM PROPERTY TYPE: SECURITIES 318.				12/23/2005 69.	02/23/2006
2,118.		230. BROADWING CORP COM PROPERTY TYPE: SECURITIES 1,484.				12/23/2005 634.	02/23/2006
1,753.		285. CADENCE RES CORP COM PROPERTY TYPE: SECURITIES 1,274.				12/23/2005 479.	02/23/2006
1,128.		50. CATALINA MARKETING CORP COM PROPERTY TYPE: SECURITIES 1,328.				12/23/2005 -200.	02/23/2006
1,446.		80. CHARLOTTE RUSSE HLDG INC COM PROPERTY TYPE: SECURITIES 1,610.				12/23/2005 -164.	02/23/2006
912.		80. CHEMTURA CORP COM PROPERTY TYPE: SECURITIES 1,024.				12/23/2005 -112.	02/23/2006
1,084.		65. CHIQUITA BRANDS INTL INC COM PROPERTY TYPE: SECURITIES 1,350.				12/23/2005 -266.	02/23/2006
1,329.		30. CIMAREX ENERGY CO COM PROPERTY TYPE: SECURITIES 1,239.				12/23/2005 90.	02/23/2006
1,638.		60. CITIZENS FIRST BANCORP INC DELAWRE C PROPERTY TYPE: SECURITIES 1,446.				12/23/2005 192.	02/23/2006

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624.		325. CRAY INC COM PROPERTY TYPE: SECURITIES 452.				12/23/2005 172.	02/23/2006
1,625.		325. CRITICARE SYS INC COM PROPERTY TYPE: SECURITIES 1,657.				12/23/2005 -32.	02/23/2006
2,819.		105. DENBURY RES INC COM NEW PROPERTY TYPE: SECURITIES 2,476.				12/23/2005 343.	02/23/2006
4,840.		865. DURECT CORP COM PROPERTY TYPE: SECURITIES 4,593.				12/23/2005 247.	02/23/2006
1,431.		265. DYNEGY INC NEW CL A PROPERTY TYPE: SECURITIES 1,344.				12/23/2005 87.	02/23/2006
1,147.		65. EMS TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 1,160.				12/23/2005 -13.	02/23/2006
441.		95. EPIX PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 375.				12/23/2005 66.	02/23/2006
958.		75. GSI LUMONICS INC COM PROPERTY TYPE: SECURITIES 860.				12/23/2005 98.	02/23/2006
1,108.		120. GENITOPE CORP COM PROPERTY TYPE: SECURITIES 965.				12/23/2005 143.	02/23/2006
1,938.		65. GEVITY HR INC COM PROPERTY TYPE: SECURITIES 1,768.				12/23/2005 170.	02/23/2006
1,304.		155. HMS HLDGS CORP COM PROPERTY TYPE: SECURITIES 1,207.				12/23/2005 97.	02/23/2006

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
837.		130. HOLLIS-EDEN PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 620.				12/23/2005 217.	02/23/2006
991.		270. ICO INC NEW COM PROPERTY TYPE: SECURITIES 1,048.				02/09/2006 -57.	02/23/2006
1,983.		1255. I-MANY INC COM PROPERTY TYPE: SECURITIES 1,676.				12/23/2005 307.	02/23/2006
788.		120. INDEVUS PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 602.				12/23/2005 186.	02/23/2006
315.		140. ISOLAGEN INC COM PROPERTY TYPE: SECURITIES 227.				12/23/2005 88.	02/23/2006
610.		105. LTX CORP COM PROPERTY TYPE: SECURITIES 494.				12/23/2005 116.	02/23/2006
465.		350. MTI TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES 441.				12/23/2005 24.	02/23/2006
2,079.		65. MADDEN STEVEN LTD COM PROPERTY TYPE: SECURITIES 1,997.				01/30/2006 82.	02/23/2006
311.		80. MAGNETEK INC COM PROPERTY TYPE: SECURITIES 251.				12/23/2005 60.	02/23/2006
1,050.		80. MATERIAL SCIENCES CORP COM PROPERTY TYPE: SECURITIES 1,004.				12/23/2005 46.	02/23/2006
962.		50. MAXWELL TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 720.				12/23/2005 242.	02/23/2006

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
980.		40. MEASUREMENT SPECIALTIES INC COM PROPERTY TYPE: SECURITIES 1,010.					12/23/2005 -30.	02/23/2006
1,040.		85. MENTOR GRAPHICS CORP COM PROPERTY TYPE: SECURITIES 881.					12/23/2005 159.	02/23/2006
980.		70. MOLDFLOW CORP COM PROPERTY TYPE: SECURITIES 985.					12/23/2005 -5.	02/23/2006
1,476.		400. NMS COMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES 1,440.					12/23/2005 36.	02/23/2006
1,050.		95. NAVIGANT INTL INC COM PROPERTY TYPE: SECURITIES 1,075.					01/19/2006 -25.	02/23/2006
846.		80. NEOPHARM INC COM PROPERTY TYPE: SECURITIES 626.					12/23/2005 220.	02/23/2006
2,038.		245. NEWPARK RES INC COM PAR \$.01NEW PROPERTY TYPE: SECURITIES 1,920.					12/23/2005 118.	02/23/2006
1,944.		200. PMA CAP CORP CL A PROPERTY TYPE: SECURITIES 1,810.					12/23/2005 134.	02/23/2006
1,399.		85. PARALLEL PETE CORP DEL COM PROPERTY TYPE: SECURITIES 1,500.					12/23/2005 -101.	02/23/2006
907.		115. PEGASYSTEMS INC COM PROPERTY TYPE: SECURITIES 832.					12/23/2005 75.	02/23/2006
989.		45. PHOTON DYNAMICS INC COM PROPERTY TYPE: SECURITIES 837.					12/23/2005 152.	02/23/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,039.		130. PLATO LEARNING INC COM PROPERTY TYPE: SECURITIES 1,040.				12/23/2005 -1.	02/23/2006
341.		60. PRAECIS PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 243.				12/23/2005 98.	02/23/2006
2,572.		85. PROGRESS SOFTWARE CORP COM PROPERTY TYPE: SECURITIES 2,460.				12/23/2005 112.	02/23/2006
987.		130. REWARDS NETWORK INC COM PROPERTY TYPE: SECURITIES 822.				12/23/2005 165.	02/23/2006
1,163.		45. SAFENET INC COM PROPERTY TYPE: SECURITIES 1,488.				12/23/2005 -325.	02/23/2006
1,783.		210. SEGUE SOFTWARE INC COM PROPERTY TYPE: SECURITIES 1,334.				12/23/2005 449.	02/23/2006
1,396.		115. SEMITool INC COM PROPERTY TYPE: SECURITIES 1,264.				12/23/2005 132.	02/23/2006
2,878.		85. SHAW GROUP INC COM PROPERTY TYPE: SECURITIES 2,636.				12/23/2005 242.	02/23/2006
1,537.		325. SONUS NETWORKS INC COM PROPERTY TYPE: SECURITIES 1,203.				12/23/2005 334.	02/23/2006
586.		170. STRATEGIC DIAGNOSTICS INC COM PROPERTY TYPE: SECURITIES 610.				12/23/2005 -24.	02/23/2006
2,424.		325. SUNOPTA INC COM PROPERTY TYPE: SECURITIES 1,726.				12/23/2005 698.	02/23/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/. allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,365.		285. SYCAMORE NETWORKS INC COM PROPERTY TYPE: SECURITIES 1,334.				12/23/2005 31.	02/23/2006
500.		50. SYNOVIS LIFE TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 507.				12/23/2005 -7.	02/23/2006
853.		85. SYPRIS SOLUTIONS INC COM PROPERTY TYPE: SECURITIES 807.				12/23/2005 46.	02/23/2006
650.		30. TECHNITROL INC PROPERTY TYPE: SECURITIES 527.				12/23/2005 123.	02/23/2006
1,538.		120. TELETECH HOLDINGS INC COM PROPERTY TYPE: SECURITIES 1,422.				12/23/2005 116.	02/23/2006
1,235.		105. TEMPUR-PEDIC INTL INC COM PROPERTY TYPE: SECURITIES 1,216.				02/21/2006 19.	02/23/2006
1,617.		115. U S I HLDGS CORP COM PROPERTY TYPE: SECURITIES 1,584.				12/23/2005 33.	02/23/2006
2,119.		110. U S PHYSICAL THERAPY INC COM PROPERTY TYPE: SECURITIES 2,099.				12/23/2005 20.	02/23/2006
3,178.		65. VARIAN SEMICONDUCTOR EQUIPMNT COM PROPERTY TYPE: SECURITIES 2,906.				12/23/2005 272.	02/23/2006
1,871.		95. VICOR CORP COM PROPERTY TYPE: SECURITIES 1,583.				12/23/2005 288.	02/23/2006
389.		385. VIEWPOINT CORP COM PROPERTY TYPE: SECURITIES 431.				01/30/2006 -42.	02/23/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
1,050.		325. VIVUS INC COM PROPERTY TYPE: SECURITIES 998.				12/23/2005 52.	02/23/2006
433.		30. WOODHEAD INDS INC COM PROPERTY TYPE: SECURITIES 421.				12/23/2005 12.	02/23/2006
2,369.		35. FEDERAL HOME LN MTG CORP COM PROPERTY TYPE: SECURITIES 2,214.				12/05/2005 155.	02/28/2006
20,163.		340. NATIONAL OILWELL VARCO INC COM PROPERTY TYPE: SECURITIES 21,012.				12/02/2005 -849.	02/28/2006
18,683.		342. ALLSTATE CORP COM PROPERTY TYPE: SECURITIES 18,953.				12/09/2005 -270.	03/03/2006
86.		3. AVON PRODS INC COM PROPERTY TYPE: SECURITIES 87.				01/20/2006 -1.	03/03/2006
5,865.		205. AVON PRODS INC COM PROPERTY TYPE: SECURITIES 5,713.				12/09/2005 152.	03/03/2006
1,021.		18. CSX CORP COM PROPERTY TYPE: SECURITIES 936.				01/20/2006 85.	03/03/2006
21,436.		378. CSX CORP COM PROPERTY TYPE: SECURITIES 18,594.				12/09/2005 2,842.	03/03/2006
19,986.		389. CAREMARK RX INC COM PROPERTY TYPE: SECURITIES 20,454.				12/09/2005 -468.	03/03/2006
360.		7. CAREMARK RX INC COM PROPERTY TYPE: SECURITIES 353.				01/20/2006 7.	03/03/2006

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
172.		5. COUNTRYWIDE FIN CORP COM PROPERTY TYPE: SECURITIES 176.					01/20/2006 -4.	03/03/2006
21,182.		614. COUNTRYWIDE FIN CORP COM PROPERTY TYPE: SECURITIES 21,453.					12/09/2005 -271.	03/03/2006
367.		13. DISNEY WALT CO COM DISNEY PROPERTY TYPE: SECURITIES 341.					01/20/2006 26.	03/03/2006
17,593.		623. DISNEY WALT CO COM DISNEY PROPERTY TYPE: SECURITIES 15,700.					12/09/2005 1,893.	03/03/2006
518.		5. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES 498.					01/20/2006 20.	03/03/2006
13,996.		135. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES 13,226.					12/09/2005 770.	03/03/2006
256.		2. GENERAL DYNAMICS CORP COM PROPERTY TYPE: SECURITIES 231.					01/20/2006 25.	03/03/2006
14,198.		111. GENERAL DYNAMICS CORP COM PROPERTY TYPE: SECURITIES 12,533.					12/09/2005 1,665.	03/03/2006
27,431.		645. HOME DEPOT INC COM PROPERTY TYPE: SECURITIES 26,542.					12/09/2005 889.	03/03/2006
179.		3. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES 181.					01/20/2006 -2.	03/03/2006
13,593.		228. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES 13,331.					12/09/2005 262.	03/03/2006

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/89	Adj. basis as of 12/31/89	Excess of FMV over adj basis		Gain or (loss)	
371.		5. LOCKHEED MARTIN CORP COM PROPERTY TYPE: SECURITIES 326.					01/20/2006	03/03/2006
							45.	
27,605.		372. LOCKHEED MARTIN CORP COM PROPERTY TYPE: SECURITIES 23,414.					12/09/2005	03/03/2006
							4,191.	
14,322.		523. MEADWESTVACO CORP COM PROPERTY TYPE: SECURITIES 14,728.					12/09/2005	03/03/2006
							-406.	
164.		6. MEADWESTVACO CORP COM PROPERTY TYPE: SECURITIES 166.					01/20/2006	03/03/2006
							-2.	
2,034.		68. NATIONAL SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES 1,916.					01/20/2006	03/03/2006
							118.	
748.		25. NATIONAL SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES 677.					12/09/2005	03/03/2006
							71.	
16,241.		543. NATIONAL SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES 14,281.					12/29/2005	03/03/2006
							1,960.	
858.		13. NORTHROP GRUMMAN CORP COM PROPERTY TYPE: SECURITIES 787.					01/20/2006	03/03/2006
							71.	
17,030.		258. NORTHROP GRUMMAN CORP COM PROPERTY TYPE: SECURITIES 15,145.					12/09/2005	03/03/2006
							1,885.	
1,334.		14. OCCIDENTAL PETE CORP DEL COM PROPERTY TYPE: SECURITIES 1,295.					01/20/2006	03/03/2006
							39.	
16,194.		170. OCCIDENTAL PETE CORP DEL COM PROPERTY TYPE: SECURITIES 13,915.					12/09/2005	03/03/2006
							2,279.	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,334.		14. OCCIDENTAL PETE CORP DEL COM PROPERTY TYPE: SECURITIES 1,132.					12/29/2005 202.	03/03/2006
11,786.		406. OFFICEMAX INC DELAWARE COM PROPERTY TYPE: SECURITIES 11,558.					12/09/2005 228.	03/03/2006
493.		17. OFFICEMAX INC DELAWARE COM PROPERTY TYPE: SECURITIES 451.					01/20/2006 42.	03/03/2006
539.		9. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 523.					01/20/2006 16.	03/03/2006
12,149.		203. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 11,626.					12/09/2005 523.	03/03/2006
20,039.		1200. SCHWAB CHARLES CORP NEW COM PROPERTY TYPE: SECURITIES 18,108.					01/30/2006 1,931.	03/03/2006
25,825.		1058. SPRINT NEXTEL CORP COM PROPERTY TYPE: SECURITIES 26,429.					12/09/2005 -604.	03/03/2006
14,610.		202. SUNTRUST BKS INC COM PROPERTY TYPE: SECURITIES 14,491.					01/30/2006 119.	03/03/2006
36,565.		691. TXU CORP COM PROPERTY TYPE: SECURITIES 36,561.					12/09/2005 4.	03/03/2006
28,658.		874. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 29,244.					12/09/2005 -586.	03/03/2006
57.		1. VALERO ENERGY CORP NEW COM PROPERTY TYPE: SECURITIES 62.					01/20/2006 -5.	03/03/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
7,159.		126. VALERO ENERGY CORP NEW COM PROPERTY TYPE: SECURITIES 6,631.				12/09/2005 528.	03/03/2006
650.		13. WYETH COM PROPERTY TYPE: SECURITIES 616.				01/20/2006 34.	03/03/2006
21,262.		425. WYETH COM PROPERTY TYPE: SECURITIES 18,753.				12/09/2005 2,509.	03/03/2006
2,166.		170. BROADWING CORP COM PROPERTY TYPE: SECURITIES 1,097.				12/23/2005 1,069.	03/06/2006
9,399.		155. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 9,813.				12/05/2005 -414.	03/07/2006
3,004.		57. TARGET CORP COM PROPERTY TYPE: SECURITIES 3,139.				02/06/2006 -135.	03/07/2006
2,740.		52. TARGET CORP COM PROPERTY TYPE: SECURITIES 2,774.				12/06/2005 -34.	03/07/2006
3,967.		74. TARGET CORP COM PROPERTY TYPE: SECURITIES 3,948.				12/06/2005 19.	03/08/2006
3,589.		295. BROADWING CORP COM PROPERTY TYPE: SECURITIES 1,903.				12/23/2005 1,686.	03/09/2006
5,655.		321. L OREAL CO ADR PROPERTY TYPE: SECURITIES 4,687.				12/05/2005 968.	03/09/2006
10,961.		275. LINCARE HLDGS INC COM PROPERTY TYPE: SECURITIES 12,078.				12/02/2005 -1,117.	03/09/2006

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/89	Adj. basis as of 12/31/89	Excess of FMV over adj basis		Gain or (loss)	
28,463.		520. VALERO ENERGY CORP NEW COM PROPERTY TYPE: SECURITIES 26,533.					12/02/2005 1,930.	03/13/2006
2,333.		52.5 BROADCOM CORP CL A PROPERTY TYPE: SECURITIES 2,374.					02/03/2006 -41.	03/14/2006
8,465.		190.5 BROADCOM CORP CL A PROPERTY TYPE: SECURITIES 7,528.					01/19/2006 937.	03/14/2006
7,420.		90. GENENTECH INC COM NEW PROPERTY TYPE: SECURITIES 8,762.					12/06/2005 -1,342.	03/14/2006
8,149.		123. APPLE INC COM PROPERTY TYPE: SECURITIES 9,402.					01/06/2006 -1,253.	03/15/2006
265.		4. APPLE INC COM PROPERTY TYPE: SECURITIES 297.					12/06/2005 -32.	03/15/2006
1,382.		19. CATERPILLAR INC COM PROPERTY TYPE: SECURITIES 1,122.					12/06/2005 260.	03/15/2006
3,844.		46. GENENTECH INC COM NEW PROPERTY TYPE: SECURITIES 4,478.					12/06/2005 -634.	03/15/2006
6,194.		216. LUXOTTICA GROUP S P A SPONSORED ADR PROPERTY TYPE: SECURITIES 5,494.					12/05/2005 700.	03/15/2006
5,217.		87. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 5,001.					12/06/2005 216.	03/15/2006
111.		2. SLM CORP COM PROPERTY TYPE: SECURITIES 107.					12/06/2005 4.	03/15/2006

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/89	Adj. basis as of 12/31/89	Excess of FMV over adj. basis		Gain or (loss)	
552.		10. SLM CORP COM PROPERTY TYPE: SECURITIES 537.					12/06/2005 15.	03/15/2006
4,268.		80. TARGET CORP COM PROPERTY TYPE: SECURITIES 4,268.					12/06/2005	03/15/2006
1,990.		29. ZIMMER HLDGS INC COM PROPERTY TYPE: SECURITIES 1,966.					12/06/2005 24.	03/15/2006
3,902.		47. GENENTECH INC COM NEW PROPERTY TYPE: SECURITIES 4,575.					12/06/2005 -673.	03/16/2006
8,955.		139. APPLE INC COM PROPERTY TYPE: SECURITIES 10,308.					12/06/2005 -1,353.	03/17/2006
5,728.		76. CATERPILLAR INC COM PROPERTY TYPE: SECURITIES 4,487.					12/06/2005 1,241.	03/17/2006
5,291.		84. NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES 4,577.					12/05/2005 714.	03/17/2006
2,264.		400. PRAECIS PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 1,620.					12/23/2005 644.	03/17/2006
2,778.		47. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 2,702.					12/06/2005 76.	03/17/2006
1,511.		22. ZIMMER HLDGS INC COM PROPERTY TYPE: SECURITIES 1,492.					12/06/2005 19.	03/17/2006
944.		17. SLM CORP COM PROPERTY TYPE: SECURITIES 913.					12/06/2005 31.	03/20/2006

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
662.		12. SLM CORP COM PROPERTY TYPE: SECURITIES 645.				12/06/2005 17.	03/20/2006
1,461.		21. ZIMMER HLDGS INC COM PROPERTY TYPE: SECURITIES 1,424.				12/06/2005 37.	03/20/2006
2,415.		39. APPLE INC COM PROPERTY TYPE: SECURITIES 2,892.				12/06/2005 -477.	03/22/2006
12,835.		505. BRISTOL MYERS SQUIBB CO COM PROPERTY TYPE: SECURITIES 11,004.				12/05/2005 1,831.	03/22/2006
1,583.		29. SLM CORP COM PROPERTY TYPE: SECURITIES 1,558.				12/06/2005 25.	03/22/2006
15,118.		413. UNIVERSAL CORP VA COM PROPERTY TYPE: SECURITIES 16,913.				12/05/2005 -1,795.	03/22/2006
5,371.		147. UNIVERSAL CORP VA COM PROPERTY TYPE: SECURITIES 6,020.				12/05/2005 -649.	03/23/2006
2,183.		615. EPIX PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 2,429.				12/23/2005 -246.	03/24/2006
3,014.		375. REWARDS NETWORK INC COM PROPERTY TYPE: SECURITIES 2,370.				12/23/2005 644.	03/24/2006
21,462.		360. APPLE INC COM PROPERTY TYPE: SECURITIES 26,698.				12/06/2005 -5,236.	03/27/2006
12,669.		130. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES 12,321.				12/02/2005 348.	03/27/2006

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
6,387.		100. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 4,335.				12/02/2005 2,052.	03/27/2006
8,210.		138. APPLE INC COM PROPERTY TYPE: SECURITIES 10,234.				12/06/2005 -2,024.	03/28/2006
2,915.		49. APPLE INC COM PROPERTY TYPE: SECURITIES 3,427.				02/16/2006 -512.	03/28/2006
15,485.		333. BURLINGTON RES INC PROPERTY TYPE: SECURITIES 15,293.				01/30/2006 192.	03/31/2006
8,835.		190. BURLINGTON RES INC PROPERTY TYPE: SECURITIES 5,511.				12/05/2005 3,324.	03/31/2006
2,628.		51. TARGET CORP COM PROPERTY TYPE: SECURITIES 2,721.				12/06/2005 -93.	04/03/2006
10,244.		230. ALBERTO CULVER CO CL B COM PROPERTY TYPE: SECURITIES 10,136.				12/02/2005 108.	04/04/2006
15,193.		160. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES 15,164.				12/02/2005 29.	04/04/2006
6,540.		150. LANDSTAR SYS INC COM PROPERTY TYPE: SECURITIES 6,309.				12/02/2005 231.	04/04/2006
2,453.		46. SLM CORP COM PROPERTY TYPE: SECURITIES 2,472.				12/06/2005 -19.	04/05/2006
256.		6. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 255.				04/05/2006 1.	04/06/2006

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
641.		15. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 620.				01/20/2006 21.	04/06/2006
8,717.		204. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 7,960.				12/09/2005 757.	04/06/2006
796.		36. AUTONATION INC COM PROPERTY TYPE: SECURITIES 810.				01/20/2006 -14.	04/06/2006
398.		18. AUTONATION INC COM PROPERTY TYPE: SECURITIES 396.				04/05/2006 2.	04/06/2006
34,285.		1550. AUTONATION INC COM PROPERTY TYPE: SECURITIES 33,527.				12/09/2005 758.	04/06/2006
218.		6. BANK NEW YORK INC COM PROPERTY TYPE: SECURITIES 216.				04/05/2006 2.	04/06/2006
8,733.		240. BANK NEW YORK INC COM PROPERTY TYPE: SECURITIES 7,776.				12/09/2005 957.	04/06/2006
240.		3. BOEING CO COM PROPERTY TYPE: SECURITIES 234.				04/05/2006 6.	04/06/2006
14,463.		181. BOEING CO COM PROPERTY TYPE: SECURITIES 12,632.				12/09/2005 1,831.	04/06/2006
17,899.		224. BOEING CO COM PROPERTY TYPE: SECURITIES 15,328.				01/30/2006 2,571.	04/06/2006
160.		2. BOEING CO COM PROPERTY TYPE: SECURITIES 134.				01/20/2006 26.	04/06/2006

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
13,616.		544. CBS CORP NEW CL B COM PROPERTY TYPE: SECURITIES 14,865.				12/09/2005 -1,249.	04/06/2006
175.		7. CBS CORP NEW CL B COM PROPERTY TYPE: SECURITIES 178.				01/20/2006 -3.	04/06/2006
325.		13. CBS CORP NEW CL B COM PROPERTY TYPE: SECURITIES 322.				04/05/2006 3.	04/06/2006
12,064.		482. CBS CORP NEW CL B COM PROPERTY TYPE: SECURITIES 11,568.				03/03/2006 496.	04/06/2006
521.		4. CIGNA CORP COM PROPERTY TYPE: SECURITIES 525.				04/05/2006 -4.	04/06/2006
17,859.		137. CIGNA CORP COM PROPERTY TYPE: SECURITIES 15,619.				12/29/2005 2,240.	04/06/2006
1,955.		15. CIGNA CORP COM PROPERTY TYPE: SECURITIES 1,707.				01/20/2006 248.	04/06/2006
261.		2. CIGNA CORP COM PROPERTY TYPE: SECURITIES 226.				12/09/2005 35.	04/06/2006
63.		1. CSX CORP COM PROPERTY TYPE: SECURITIES 63.				04/05/2006	04/06/2006
12,140.		192. CSX CORP COM PROPERTY TYPE: SECURITIES 9,444.				12/09/2005 2,696.	04/06/2006
204.		17. CENTERPOINT ENERGY INC COM PROPERTY TYPE: SECURITIES 225.				01/20/2006 -21.	04/06/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
29,710.		2478. CENTERPOINT ENERGY INC COM PROPERTY TYPE: SECURITIES 32,115.				12/09/2005 -2,405.	04/06/2006
11,330.		945. CENTERPOINT ENERGY INC COM PROPERTY TYPE: SECURITIES 12,228.				03/03/2006 -898.	04/06/2006
476.		8. CHEVRON CORP COM PROPERTY TYPE: SECURITIES 473.				04/05/2006 3.	04/06/2006
10,825.		182. CHEVRON CORP COM PROPERTY TYPE: SECURITIES 10,713.				12/09/2005 112.	04/06/2006
8,770.		197. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 9,019.				03/03/2006 -249.	04/06/2006
89.		2. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 89.				04/05/2006	04/06/2006
45.		1. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 43.				01/20/2006 2.	04/06/2006
2,181.		49. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 1,987.				12/09/2005 194.	04/06/2006
516.		8. FREEPORT-MCMORAN COPPER & GOLD INC CO PROPERTY TYPE: SECURITIES 500.				04/05/2006 16.	04/06/2006
452.		7. FREEPORT-MCMORAN COPPER & GOLD INC CO PROPERTY TYPE: SECURITIES 421.				01/20/2006 31.	04/06/2006
20,713.		321. FREEPORT-MCMORAN COPPER & GOLD INC PROPERTY TYPE: SECURITIES 17,700.				12/09/2005 3,013.	04/06/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/89	Adj. basis as of 12/31/89	Excess of FMV over adj basis	Gain or (loss)	
101.		2. GENERAL MLS INC COM PROPERTY TYPE: SECURITIES 102.				04/05/2006 -1.	04/06/2006
302.		6. GENERAL MLS INC COM PROPERTY TYPE: SECURITIES 298.				01/20/2006 4.	04/06/2006
18,996.		377. GENERAL MLS INC COM PROPERTY TYPE: SECURITIES 18,153.				12/09/2005 843.	04/06/2006
171.		5. GENWORTH FINL INC CL A COM PROPERTY TYPE: SECURITIES 170.				04/05/2006 1.	04/06/2006
11,320.		331. GENWORTH FINL INC CL A COM PROPERTY TYPE: SECURITIES 10,827.				01/30/2006 493.	04/06/2006
253.		5. HARLEY DAVIDSON INC COM PROPERTY TYPE: SECURITIES 267.				01/20/2006 -14.	04/06/2006
14,030.		277. HARLEY DAVIDSON INC COM PROPERTY TYPE: SECURITIES 14,189.				12/09/2005 -159.	04/06/2006
33.		1. MASCO CORP COM PROPERTY TYPE: SECURITIES 33.				04/05/2006	04/06/2006
196.		6. MASCO CORP COM PROPERTY TYPE: SECURITIES 180.				01/20/2006 16.	04/06/2006
10,464.		320. MASCO CORP COM PROPERTY TYPE: SECURITIES 9,462.				12/09/2005 1,002.	04/06/2006
28,989.		1216. MOTOROLA INC COM PROPERTY TYPE: SECURITIES 28,540.				12/09/2005 449.	04/06/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
429.		18. MOTOROLA INC COM PROPERTY TYPE: SECURITIES 419.				04/05/2006 10.	04/06/2006
596.		25. MOTOROLA INC COM PROPERTY TYPE: SECURITIES 574.				01/20/2006 22.	04/06/2006
19,095.		801. MOTOROLA INC COM PROPERTY TYPE: SECURITIES 17,966.				01/30/2006 1,129.	04/06/2006
263.		3. PHELPS DODGE CORP COM PROPERTY TYPE: SECURITIES 259.				04/05/2006 4.	04/06/2006
30,029.		343. PHELPS DODGE CORP COM PROPERTY TYPE: SECURITIES 24,576.				12/09/2005 5,453.	04/06/2006
20,897.		418. PRINCIPAL FINL GROUP INC COM PROPERTY TYPE: SECURITIES 20,871.				12/09/2005 26.	04/06/2006
150.		3. PRINCIPAL FINL GROUP INC COM PROPERTY TYPE: SECURITIES 149.				04/05/2006 1.	04/06/2006
550.		11. PRINCIPAL FINL GROUP INC COM PROPERTY TYPE: SECURITIES 512.				01/20/2006 38.	04/06/2006
27,197.		675. PULTE HOMES INC COM PROPERTY TYPE: SECURITIES 27,439.				12/09/2005 -242.	04/06/2006
3,596.		475. REWARDS NETWORK INC COM PROPERTY TYPE: SECURITIES 3,002.				12/23/2005 594.	04/06/2006
20,629.		253. 3M CO COM PROPERTY TYPE: SECURITIES 19,694.				12/09/2005 935.	04/06/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
1,109.		60. TRONOX INC COM CL B PROPERTY TYPE: SECURITIES 1,068.				03/03/2006 41.	04/06/2006
88.		2. WASHINGTON MUT INC COM PROPERTY TYPE: SECURITIES 86.				01/20/2006 2.	04/06/2006
88.		2. WASHINGTON MUT INC COM PROPERTY TYPE: SECURITIES 86.				04/05/2006 2.	04/06/2006
12,411.		281. WASHINGTON MUT INC COM PROPERTY TYPE: SECURITIES 11,723.				12/09/2005 688.	04/06/2006
176.		4. WATERS CORP COM PROPERTY TYPE: SECURITIES 174.				04/05/2006 2.	04/06/2006
18,742.		425. WATERS CORP COM PROPERTY TYPE: SECURITIES 16,581.				12/09/2005 2,161.	04/06/2006
10,824.		520. AMERIGROUP CORP COM PROPERTY TYPE: SECURITIES 9,689.				12/02/2005 1,135.	04/07/2006
6,184.		98. DIAGEO PLC SPONSORED ADR NEW PROPERTY TYPE: SECURITIES 5,896.				12/05/2005 288.	04/10/2006
11,283.		120. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES 11,373.				12/02/2005 -90.	04/11/2006
1,955.		940. ISOLAGEN INC COM PROPERTY TYPE: SECURITIES 1,523.				12/23/2005 432.	04/11/2006
10,493.		159. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 10,066.				12/05/2005 427.	04/12/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
5.		.29 TRONOX INC COM CL B PROPERTY TYPE: SECURITIES 5.				03/03/2006	04/12/2006
3,501.		50. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 2,167.				12/02/2005	04/13/2006
					1,334.		
3,859.		364. COCA COLA AMATIL LTD SPONSORED ADR PROPERTY TYPE: SECURITIES 4,150.				12/05/2005	04/18/2006
					-291.		
4,603.		61. NESTLE S A SPONSORED ADR PROPERTY TYPE: SECURITIES 4,606.				12/05/2005	04/19/2006
					-3.		
11,965.		1380. SEGUE SOFTWARE INC COM PROPERTY TYPE: SECURITIES 8,763.				12/23/2005	04/19/2006
					3,202.		
5,979.		125. UNITEDHEALTH GROUP INC COM PROPERTY TYPE: SECURITIES 7,872.				12/06/2005	04/19/2006
					-1,893.		
5,664.		522. COCA COLA AMATIL LTD SPONSORED ADR PROPERTY TYPE: SECURITIES 5,951.				12/05/2005	04/20/2006
					-287.		
5.		.066 CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES 4.				12/05/2005	04/20/2006
					1.		
15.		.226 CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES 15.				04/05/2006	04/20/2006
293.		10. CVS/CAREMARK CORP COM PROPERTY TYPE: SECURITIES 276.				12/06/2005	04/21/2006
					17.		
4,072.		68. NEXEN INC COM PROPERTY TYPE: SECURITIES 3,473.				03/08/2006	04/21/2006
					599.		

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
2,801.		42. ZIMMER HLDGS INC COM PROPERTY TYPE: SECURITIES 2,848.				12/06/2005 -47.	04/21/2006
4,996.		171. CVS/CAREMARK CORP COM PROPERTY TYPE: SECURITIES 4,718.				12/06/2005 278.	04/24/2006
10,491.		185. PEPSICO INC COM PROPERTY TYPE: SECURITIES 11,091.				12/06/2005 -600.	04/24/2006
271.		20. BROADWING CORP COM PROPERTY TYPE: SECURITIES 129.				12/23/2005 142.	04/25/2006
3,717.		128. CVS/CAREMARK CORP COM PROPERTY TYPE: SECURITIES 3,532.				12/06/2005 185.	04/25/2006
94.		5. HUDSON HIGHLAND GROUP INC COM PROPERTY TYPE: SECURITIES 93.				03/30/2006 1.	04/25/2006
3,610.		55. ZIMMER HLDGS INC COM PROPERTY TYPE: SECURITIES 3,729.				12/06/2005 -119.	04/26/2006
7,718.		262. CVS/CAREMARK CORP COM PROPERTY TYPE: SECURITIES 7,229.				12/06/2005 489.	04/27/2006
7,741.		123. LOWES COS INC COM PROPERTY TYPE: SECURITIES 8,284.				12/06/2005 -543.	04/28/2006
12,227.		260. SYBRON DENTAL SPECIALTIES INC COM PROPERTY TYPE: SECURITIES 11,726.				12/02/2005 501.	04/28/2006
6,460.		102. ZIMMER HLDGS INC COM PROPERTY TYPE: SECURITIES 6,916.				12/06/2005 -456.	05/01/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
4,013.		64. LOWES COS INC COM PROPERTY TYPE: SECURITIES 4,310.				12/06/2005 -297.	05/02/2006
1,303.		21. ZIMMER HLDGS INC COM PROPERTY TYPE: SECURITIES 1,424.				12/06/2005 -121.	05/02/2006
3,444.		65. MADDEN STEVEN LTD COM PROPERTY TYPE: SECURITIES 3,215.				04/25/2006 229.	05/03/2006
8,212.		155. MADDEN STEVEN LTD COM PROPERTY TYPE: SECURITIES 4,763.				01/30/2006 3,449.	05/03/2006
7,534.		100. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 4,335.				12/02/2005 3,199.	05/03/2006
2,282.		37. ZIMMER HLDGS INC COM PROPERTY TYPE: SECURITIES 2,509.				12/06/2005 -227.	05/03/2006
11,603.		465. BRISTOL MYERS SQUIBB CO COM PROPERTY TYPE: SECURITIES 10,132.				12/05/2005 1,471.	05/04/2006
6,300.		55. REYNOLDS AMERN INC COM PROPERTY TYPE: SECURITIES 5,040.				12/05/2005 1,260.	05/05/2006
11,517.		245. SYBRON DENTAL SPECIALTIES INC COM PROPERTY TYPE: SECURITIES 11,050.				12/02/2005 467.	05/05/2006
608.		380. VIEWPOINT CORP COM PROPERTY TYPE: SECURITIES 562.				04/25/2006 46.	05/05/2006
4,040.		2525. VIEWPOINT CORP COM PROPERTY TYPE: SECURITIES 2,828.				01/30/2006 1,212.	05/05/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
10,339.		304. ADOBE SYS INC COM PROPERTY TYPE: SECURITIES 11,011.				04/06/2006 -672.	05/08/2006
132.		6. ALTERA CORP COM PROPERTY TYPE: SECURITIES 122.				04/05/2006 10.	05/08/2006
14,963.		678. ALTERA CORP COM PROPERTY TYPE: SECURITIES 13,180.				01/30/2006 1,783.	05/08/2006
14,052.		287. AMERIPRISE FINL INC COM PROPERTY TYPE: SECURITIES 12,889.				04/06/2006 1,163.	05/08/2006
2,546.		52. AMERIPRISE FINL INC COM PROPERTY TYPE: SECURITIES 2,286.				12/09/2005 260.	05/08/2006
49.		1. AMERIPRISE FINL INC COM PROPERTY TYPE: SECURITIES 42.				01/20/2006 7.	05/08/2006
12,547.		659. APPLIED MATLS INC COM PROPERTY TYPE: SECURITIES 12,521.				03/03/2006 26.	05/08/2006
57.		3. APPLIED MATLS INC COM PROPERTY TYPE: SECURITIES 54.				04/05/2006 3.	05/08/2006
17,343.		493. BANK NEW YORK INC COM PROPERTY TYPE: SECURITIES 15,973.				12/09/2005 1,370.	05/08/2006
633.		18. BANK NEW YORK INC COM PROPERTY TYPE: SECURITIES 565.				01/20/2006 68.	05/08/2006
8,056.		174. BIOGEN IDEC INC COM PROPERTY TYPE: SECURITIES 7,837.				04/06/2006 219.	05/08/2006

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
47.		2. BLOCK H & R INC COM PROPERTY TYPE: SECURITIES 50.					01/20/2006 -3.	05/08/2006
3,799.		162. BLOCK H & R INC COM PROPERTY TYPE: SECURITIES 3,984.					12/09/2005 -185.	05/08/2006
23.		1. BLOCK H & R INC COM PROPERTY TYPE: SECURITIES 22.					04/05/2006 1.	05/08/2006
5,341.		243. BOSTON SCIENTIFIC CORP COM PROPERTY TYPE: SECURITIES 6,391.					12/09/2005 -1,050.	05/08/2006
132.		6. BOSTON SCIENTIFIC CORP COM PROPERTY TYPE: SECURITIES 142.					01/20/2006 -10.	05/08/2006
286.		13. BOSTON SCIENTIFIC CORP COM PROPERTY TYPE: SECURITIES 285.					04/05/2006 1.	05/08/2006
28,859.		1313. BOSTON SCIENTIFIC CORP COM PROPERTY TYPE: SECURITIES 28,256.					01/30/2006 603.	05/08/2006
25.		1. BRISTOL MYERS SQUIBB CO COM PROPERTY TYPE: SECURITIES 24.					04/05/2006 1.	05/08/2006
4,695.		187. BRISTOL MYERS SQUIBB CO COM PROPERTY TYPE: SECURITIES 4,002.					12/09/2005 693.	05/08/2006
5,203.		71. CSX CORP COM PROPERTY TYPE: SECURITIES 3,492.					12/09/2005 1,711.	05/08/2006
3,937.		83. CAREMARK RX INC COM PROPERTY TYPE: SECURITIES 3,901.					04/06/2006 36.	05/08/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
11,949.		698. DOLLAR GEN CORP COM PROPERTY TYPE: SECURITIES 13,499.				12/29/2005 -1,550.	05/08/2006
51.		3. DOLLAR GEN CORP COM PROPERTY TYPE: SECURITIES 53.				04/05/2006 -2.	05/08/2006
11,138.		202. EXELON CORP COM PROPERTY TYPE: SECURITIES 10,769.				04/06/2006 369.	05/08/2006
19,744.		262. EXPRESS SCRIPTS INC COM PROPERTY TYPE: SECURITIES 22,985.				03/03/2006 -3,241.	05/08/2006
75.		1. EXPRESS SCRIPTS INC COM PROPERTY TYPE: SECURITIES 86.				04/05/2006 -11.	05/08/2006
8,098.		142. GANNETT INC COM PROPERTY TYPE: SECURITIES 8,554.				12/09/2005 -456.	05/08/2006
57.		1. GANNETT INC COM PROPERTY TYPE: SECURITIES 59.				04/05/2006 -2.	05/08/2006
15,128.		431. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 15,344.				12/09/2005 -216.	05/08/2006
4,832.		110. HCA-HEALTHCARE CO PROPERTY TYPE: SECURITIES 5,777.				12/09/2005 -945.	05/08/2006
132.		3. HCA-HEALTHCARE CO PROPERTY TYPE: SECURITIES 152.				01/20/2006 -20.	05/08/2006
123.		3. HOME DEPOT INC COM PROPERTY TYPE: SECURITIES 128.				04/05/2006 -5.	05/08/2006

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/89	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
1,764.		43. HOME DEPOT INC COM PROPERTY TYPE: SECURITIES 1,769.				12/09/2005 -5.	05/08/2006
104.		1. KERR MCGEE CORP PROPERTY TYPE: SECURITIES 100.				04/05/2006 4.	05/08/2006
14,986.		144. KERR MCGEE CORP PROPERTY TYPE: SECURITIES 13,875.				03/03/2006 1,111.	05/08/2006
186.		9. KROGER CO COM PROPERTY TYPE: SECURITIES 184.				04/05/2006 2.	05/08/2006
11,157.		539. KROGER CO COM PROPERTY TYPE: SECURITIES 10,543.				12/09/2005 614.	05/08/2006
248.		12. KROGER CO COM PROPERTY TYPE: SECURITIES 229.				01/20/2006 19.	05/08/2006
3,291.		159. KROGER CO COM PROPERTY TYPE: SECURITIES 2,942.				01/30/2006 349.	05/08/2006
6,191.		129. MEDTRONIC INC COM PROPERTY TYPE: SECURITIES 7,294.				12/06/2005 -1,103.	05/08/2006
39.		1. MELLON FINL CORP COM PROPERTY TYPE: SECURITIES 36.				04/05/2006 3.	05/08/2006
8,760.		227. MELLON FINL CORP COM PROPERTY TYPE: SECURITIES 8,131.				03/03/2006 629.	05/08/2006
6,022.		266. MOTOROLA INC COM PROPERTY TYPE: SECURITIES 5,966.				01/30/2006 56.	05/08/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
10,281.		336. NATIONAL SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES 9,835.				04/06/2006 446.	05/08/2006
61.		2. NATIONAL SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES 56.				04/05/2006 5.	05/08/2006
11,260.		368. NATIONAL SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES 9,678.				12/29/2005 1,582.	05/08/2006
983.		25. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 1,008.				01/20/2006 -25.	05/08/2006
118.		3. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 116.				04/05/2006 2.	05/08/2006
13,011.		331. NORDSTROM INC COM PROPERTY TYPE: SECURITIES 12,434.				12/29/2005 577.	05/08/2006
126.		4. NVIDIA CORP COM PROPERTY TYPE: SECURITIES 120.				04/05/2006 6.	05/08/2006
63.		2. NVIDIA CORP COM PROPERTY TYPE: SECURITIES 45.				01/20/2006 18.	05/08/2006
10,941.		348. NVIDIA CORP COM PROPERTY TYPE: SECURITIES 6,314.				12/09/2005 4,627.	05/08/2006
223.		4. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 231.				04/05/2006 -8.	05/08/2006
17,589.		315. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 18,040.				12/09/2005 -451.	05/08/2006

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
11,340.		662. RADIOSHACK CORP COM PROPERTY TYPE: SECURITIES 12,737.				03/03/2006 -1,397.	05/08/2006
51.		3. RADIOSHACK CORP COM PROPERTY TYPE: SECURITIES 56.				04/05/2006 -5.	05/08/2006
9,593.		560. RADIOSHACK CORP COM PROPERTY TYPE: SECURITIES 10,494.				04/06/2006 -901.	05/08/2006
9,533.		171. SAFECO CORP COM PROPERTY TYPE: SECURITIES 9,738.				12/09/2005 -205.	05/08/2006
74.		4. SARA LEE CORP COM PROPERTY TYPE: SECURITIES 75.				01/20/2006 -1.	05/08/2006
19.		1. SARA LEE CORP COM PROPERTY TYPE: SECURITIES 18.				04/05/2006 1.	05/08/2006
5,828.		314. SARA LEE CORP COM PROPERTY TYPE: SECURITIES 5,646.				12/09/2005 182.	05/08/2006
8,237.		144. TXU CORP COM PROPERTY TYPE: SECURITIES 7,619.				12/09/2005 618.	05/08/2006
23,925.		1609. TYSON FOODS INC CL A PROPERTY TYPE: SECURITIES 26,506.				12/09/2005 -2,581.	05/08/2006
193.		13. TYSON FOODS INC CL A PROPERTY TYPE: SECURITIES 210.				01/20/2006 -17.	05/08/2006
193.		13. TYSON FOODS INC CL A PROPERTY TYPE: SECURITIES 177.				04/05/2006 16.	05/08/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
133.		3. UST INC COM PROPERTY TYPE: SECURITIES 124.				01/20/2006 9.	05/08/2006
3,323.		75. UST INC COM PROPERTY TYPE: SECURITIES 2,990.				12/09/2005 333.	05/08/2006
12,063.		161. UNITED STS STL CORP NEW COM PROPERTY TYPE: SECURITIES 10,352.				04/06/2006 1,711.	05/08/2006
20,053.		310. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 18,129.				03/03/2006 1,924.	05/08/2006
129.		2. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 116.				04/05/2006 13.	05/08/2006
221.		5.5 VIACOM INC CL B COM PROPERTY TYPE: SECURITIES 234.				01/20/2006 -13.	05/08/2006
21,839.		544.5 VIACOM INC CL B COM PROPERTY TYPE: SECURITIES 22,670.				12/09/2005 -831.	05/08/2006
160.		4. VIACOM INC CL B COM PROPERTY TYPE: SECURITIES 155.				04/05/2006 5.	05/08/2006
19,356.		407. WAL-MART STORES INC COM PROPERTY TYPE: SECURITIES 19,621.				12/09/2005 -265.	05/08/2006
3,470.		56. ZIMMER HLDGS INC COM PROPERTY TYPE: SECURITIES 3,797.				12/06/2005 -327.	05/08/2006
134.		2. XL CAP LTD CL A COM PROPERTY TYPE: SECURITIES 140.				01/20/2006 -6.	05/08/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
9,011.		135. XL CAP LTD CL A COM PROPERTY TYPE: SECURITIES 8,999.				12/09/2005 12.	05/08/2006
67.		1. XL CAP LTD CL A COM PROPERTY TYPE: SECURITIES 65.				04/05/2006 2.	05/08/2006
14,159.		1045. BROADWING CORP COM PROPERTY TYPE: SECURITIES 6,740.				12/23/2005 7,419.	05/09/2006
37.		1. PLUM CREEK TIMBER CO INC COM PROPERTY TYPE: SECURITIES 38.				01/20/2006 -1.	05/09/2006
16,070.		435. PLUM CREEK TIMBER CO INC COM PROPERTY TYPE: SECURITIES 16,386.				01/30/2006 -316.	05/09/2006
1,662.		45. PLUM CREEK TIMBER CO INC COM PROPERTY TYPE: SECURITIES 1,688.				12/09/2005 -26.	05/09/2006
148.		4. PLUM CREEK TIMBER CO INC COM PROPERTY TYPE: SECURITIES 150.				04/05/2006 -2.	05/09/2006
11,527.		245. SYBRON DENTAL SPECIALTIES INC COM PROPERTY TYPE: SECURITIES 11,050.				12/02/2005 477.	05/09/2006
3,937.		64. ZIMMER HLDGS INC COM PROPERTY TYPE: SECURITIES 4,339.				12/06/2005 -402.	05/09/2006
2,676.		43. ZIMMER HLDGS INC COM PROPERTY TYPE: SECURITIES 2,915.				12/06/2005 -239.	05/10/2006
27,997.		510. CARBO CERAMICS INC COM PROPERTY TYPE: SECURITIES 30,967.				12/02/2005 -2,970.	05/11/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/89	Adj. basis as of 12/31/89	Excess of FMV over adj basis	Gain or (loss)	
1,186.		19. ZIMMER HLDGS INC COM PROPERTY TYPE: SECURITIES 1,288.				12/06/2005 -102.	05/11/2006
86,268.		1005. CAPITAL ONE FINL CORP COM PROPERTY TYPE: SECURITIES 70,324.				01/01/1951 15,944.	05/16/2006
4,737.		181. GROUPE DANONE SPONSORED ADR PROPERTY TYPE: SECURITIES 3,821.				12/05/2005 916.	05/17/2006
5,422.		20. KAO CORP SPONSORED ADR REPSTG 10 SHS PROPERTY TYPE: SECURITIES 4,965.				12/05/2005 457.	05/17/2006
1,457.		20. CATERPILLAR INC COM PROPERTY TYPE: SECURITIES 1,181.				12/06/2005 276.	05/31/2006
642.		12. SLM CORP COM PROPERTY TYPE: SECURITIES 645.				12/06/2005 -3.	05/31/2006
644.		18. ARKEMA SPONSORED ADR PROPERTY TYPE: SECURITIES 664.				12/05/2005 -20.	06/01/2006
25.		.7 ARKEMA SPONSORED ADR PROPERTY TYPE: SECURITIES 26.				12/05/2005 -1.	06/06/2006
18,548.		275. CARDINAL HEALTH INC COM PROPERTY TYPE: SECURITIES 17,842.				12/05/2005 706.	06/06/2006
92.		1. AUTOZONE INC PROPERTY TYPE: SECURITIES 100.				04/05/2006 -8.	06/08/2006
183.		2. AUTOZONE INC PROPERTY TYPE: SECURITIES 190.				01/20/2006 -7.	06/08/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/89	Adj. basis as of 12/31/89	Excess of FMV over adj basis	Gain or (loss)	
19,164.		209. AUTOZONE INC PROPERTY TYPE: SECURITIES 19,723.				12/09/2005 -559.	06/08/2006
275.		3. AUTOZONE INC PROPERTY TYPE: SECURITIES 267.				05/23/2006 8.	06/08/2006
5,912.		168. BALL CORP COM PROPERTY TYPE: SECURITIES 6,730.				01/30/2006 -818.	06/08/2006
70.		2. BALL CORP COM PROPERTY TYPE: SECURITIES 72.				05/23/2006 -2.	06/08/2006
240.		7. BELLSOUTH CORP PROPERTY TYPE: SECURITIES 244.				04/05/2006 -4.	06/08/2006
583.		17. BELLSOUTH CORP PROPERTY TYPE: SECURITIES 558.				05/23/2006 25.	06/08/2006
7,301.		213. BELLSOUTH CORP PROPERTY TYPE: SECURITIES 6,771.				03/03/2006 530.	06/08/2006
14,884.		301. CAREMARK RX INC COM PROPERTY TYPE: SECURITIES 14,147.				04/06/2006 737.	06/08/2006
707.		36. CISCO SYS INC COM PROPERTY TYPE: SECURITIES 780.				04/05/2006 -73.	06/08/2006
785.		40. CISCO SYS INC COM PROPERTY TYPE: SECURITIES 831.				05/23/2006 -46.	06/08/2006
12,268.		625. CISCO SYS INC COM PROPERTY TYPE: SECURITIES 10,950.				12/09/2005 1,318.	06/08/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
22,535.		626. DEAN FOODS CO NEW COM PROPERTY TYPE: SECURITIES 23,231.				05/08/2006 -696.	06/08/2006
13,375.		531. DELL INC COM PROPERTY TYPE: SECURITIES 17,066.				12/09/2005 -3,691.	06/08/2006
29.		1. DILLARDS INC CL A PROPERTY TYPE: SECURITIES 27.				04/05/2006 2.	06/08/2006
114.		4. DILLARDS INC CL A PROPERTY TYPE: SECURITIES 107.				05/23/2006 7.	06/08/2006
86.		3. DILLARDS INC CL A PROPERTY TYPE: SECURITIES 78.				01/20/2006 8.	06/08/2006
3,402.		119. DILLARDS INC CL A PROPERTY TYPE: SECURITIES 2,876.				12/09/2005 526.	06/08/2006
1,773.		23. GENENTECH INC COM NEW PROPERTY TYPE: SECURITIES 2,239.				12/06/2005 -466.	06/08/2006
7,195.		211. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 7,512.				12/09/2005 -317.	06/08/2006
88.		1. HARTFORD FINL SVCS GROUP INC COM PROPERTY TYPE: SECURITIES 88.				05/23/2006	06/08/2006
1,230.		14. HARTFORD FINL SVCS GROUP INC COM PROPERTY TYPE: SECURITIES 1,217.				01/20/2006 13.	06/08/2006
17,130.		195. HARTFORD FINL SVCS GROUP INC COM PROPERTY TYPE: SECURITIES 16,949.				12/29/2005 181.	06/08/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
176.		2. HARTFORD FINL SVCS GROUP INC COM PROPERTY TYPE: SECURITIES 165.				04/05/2006 11.	06/08/2006
510.		10. HUMANA INC PROPERTY TYPE: SECURITIES 495.				05/23/2006 15.	06/08/2006
68,216.		1337. HUMANA INC PROPERTY TYPE: SECURITIES 55,673.				05/08/2006 12,543.	06/08/2006
1,599.		26. JOHNSON & JOHNSON COM PROPERTY TYPE: SECURITIES 1,616.				01/20/2006 -17.	06/08/2006
922.		15. JOHNSON & JOHNSON COM PROPERTY TYPE: SECURITIES 905.				05/23/2006 17.	06/08/2006
17,219.		280. JOHNSON & JOHNSON COM PROPERTY TYPE: SECURITIES 16,862.				12/09/2005 357.	06/08/2006
114.		2. LINCOLN NATL CORP IND COM PROPERTY TYPE: SECURITIES 114.				04/05/2006	06/08/2006
454.		8. LINCOLN NATL CORP IND COM PROPERTY TYPE: SECURITIES 455.				05/23/2006 -1.	06/08/2006
11,189.		197. LINCOLN NATL CORP IND COM PROPERTY TYPE: SECURITIES 10,997.				03/03/2006 192.	06/08/2006
20,163.		355. LINCOLN NATL CORP IND COM PROPERTY TYPE: SECURITIES 18,911.				01/30/2006 1,252.	06/08/2006
22,303.		1355. MATTEL INC COM PROPERTY TYPE: SECURITIES 23,650.				04/06/2006 -1,347.	06/08/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
477.		29. MATTEL INC COM PROPERTY TYPE: SECURITIES 480.				05/23/2006 -3.	06/08/2006
1,265.		38. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 1,340.				01/20/2006 -75.	06/08/2006
10,819.		325. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 11,343.				01/30/2006 -524.	06/08/2006
200.		6. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 207.				04/05/2006 -7.	06/08/2006
17,676.		531. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 18,144.				12/29/2005 -468.	06/08/2006
766.		23. MCDONALDS CORP COM PROPERTY TYPE: SECURITIES 779.				05/23/2006 -13.	06/08/2006
1,448.		28. MCGRAW HILL COS INC COM PROPERTY TYPE: SECURITIES 1,528.				05/08/2006 -80.	06/08/2006
93.		1. OCCIDENTAL PETE CORP DEL COM PROPERTY TYPE: SECURITIES 96.				04/05/2006 -3.	06/08/2006
11,968.		129. OCCIDENTAL PETE CORP DEL COM PROPERTY TYPE: SECURITIES 10,434.				12/29/2005 1,534.	06/08/2006
467.		35. ORACLE CORP COM PROPERTY TYPE: SECURITIES 489.				04/05/2006 -22.	06/08/2006
1,346.		101. ORACLE CORP COM PROPERTY TYPE: SECURITIES 1,369.				05/23/2006 -23.	06/08/2006

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
7,555.		110. WELLS FARGO & CO NEW COM PROPERTY TYPE: SECURITIES 6,915.				12/09/2005 640.	06/08/2006
3,922.		89. QUALCOMM INC COM PROPERTY TYPE: SECURITIES 4,004.				12/06/2005 -82.	06/09/2006
2,379.		30. GENENTECH INC COM NEW PROPERTY TYPE: SECURITIES 2,921.				12/06/2005 -542.	06/12/2006
15.		.5 MADDEN STEVEN LTD COM PROPERTY TYPE: SECURITIES 10.				01/30/2006 5.	06/13/2006
2,833.		36. GENENTECH INC COM NEW PROPERTY TYPE: SECURITIES 3,505.				12/06/2005 -672.	06/14/2006
16,844.		325. MEDCO HLTH SOLUTIONS INC COM PROPERTY TYPE: SECURITIES 18,203.				12/05/2005 -1,359.	06/14/2006
6,038.		150. HOLLY CORP COM PAR \$0.01 PROPERTY TYPE: SECURITIES 4,729.				12/02/2005 1,309.	06/15/2006
2,845.		95. COACH INC COM PROPERTY TYPE: SECURITIES 3,451.				02/02/2006 -606.	06/16/2006
2,695.		90. COACH INC COM PROPERTY TYPE: SECURITIES 3,261.				02/01/2006 -566.	06/16/2006
4,867.		469. COCA COLA AMATIL LTD SPONSORED ADR PROPERTY TYPE: SECURITIES 5,347.				12/05/2005 -480.	06/16/2006
6.		.15 EMBARQ CORP COM PROPERTY TYPE: SECURITIES 7.				04/05/2006 -1.	06/16/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
4.		.1 EMBARQ CORP COM PROPERTY TYPE: SECURITIES 5.				12/09/2005 -1.	06/16/2006
1,872.		24. GENENTECH INC COM NEW PROPERTY TYPE: SECURITIES 2,336.				12/06/2005 -464.	06/16/2006
9,603.		67. GOLDMAN SACHS GROUP INC COM PROPERTY TYPE: SECURITIES 11,184.				04/19/2006 -1,581.	06/16/2006
2,000.		100. MOTOROLA INC COM PROPERTY TYPE: SECURITIES 2,392.				01/06/2006 -392.	06/16/2006
460.		23. MOTOROLA INC COM PROPERTY TYPE: SECURITIES 542.				12/06/2005 -82.	06/16/2006
656.		22. COACH INC COM PROPERTY TYPE: SECURITIES 797.				02/01/2006 -141.	06/19/2006
1,939.		65. COACH INC COM PROPERTY TYPE: SECURITIES 2,314.				02/15/2006 -375.	06/19/2006
1,193.		40. COACH INC COM PROPERTY TYPE: SECURITIES 1,420.				02/15/2006 -227.	06/19/2006
537.		18. COACH INC COM PROPERTY TYPE: SECURITIES 634.				04/10/2006 -97.	06/19/2006
381.		13. COACH INC COM PROPERTY TYPE: SECURITIES 458.				04/10/2006 -77.	06/20/2006
770.		10. GENENTECH INC COM NEW PROPERTY TYPE: SECURITIES 974.				12/06/2005 -204.	06/20/2006

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5,699.		95. AMERICAN INTL GROUP INC COM PROPERTY TYPE: SECURITIES 6,284.				12/05/2005 -585.	06/21/2006
20,858.		355. CHEVRON CORP COM PROPERTY TYPE: SECURITIES 21,112.				12/05/2005 -254.	06/21/2006
5.		.75 CRAY INC NEW COM PROPERTY TYPE: SECURITIES 5.				04/25/2006	06/21/2006
617.		8. GENENTECH INC COM NEW PROPERTY TYPE: SECURITIES 779.				12/06/2005 -162.	06/21/2006
4,696.		75. LABORATORY CORP AMER HLDGS COM NEW PROPERTY TYPE: SECURITIES 3,853.				12/05/2005 843.	06/21/2006
37,139.		590. MAVERICK TUBE CORP COM PROPERTY TYPE: SECURITIES 27,242.				02/28/2006 9,897.	06/21/2006
10,219.		230. UST INC COM PROPERTY TYPE: SECURITIES 8,671.				12/05/2005 1,548.	06/21/2006
4,960.		110. WASHINGTON MUT INC COM PROPERTY TYPE: SECURITIES 4,554.				12/05/2005 406.	06/21/2006
942.		2. CHICAGO MERCANTILE EXCHANGE HLDGS INC PROPERTY TYPE: SECURITIES 720.				12/06/2005 222.	06/22/2006
394.		20. MOTOROLA INC COM PROPERTY TYPE: SECURITIES 472.				12/06/2005 -78.	06/22/2006
741.		25. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 887.				04/25/2006 -146.	06/22/2006

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772.		10. GENENTECH INC COM NEW PROPERTY TYPE: SECURITIES 974.				12/06/2005 -202.	06/23/2006
4,682.		65. ALTRIA GROUP INC COM PROPERTY TYPE: SECURITIES 4,773.				03/22/2006 -91.	06/26/2006
2,875.		45. APACHE CORP COM PROPERTY TYPE: SECURITIES 3,077.				12/05/2005 -202.	06/26/2006
2,317.		90. BRISTOL MYERS SQUIBB CO COM PROPERTY TYPE: SECURITIES 1,961.				12/05/2005 356.	06/26/2006
2,094.		35. CHEVRON CORP COM PROPERTY TYPE: SECURITIES 2,081.				12/05/2005 13.	06/26/2006
7,785.		125. CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES 7,932.				12/05/2005 -147.	06/26/2006
4,245.		75. DEVON ENERGY CORP NEW COM PROPERTY TYPE: SECURITIES 4,692.				12/05/2005 -447.	06/26/2006
1,773.		35. ENCANA CORP COM PROPERTY TYPE: SECURITIES 1,645.				06/14/2006 128.	06/26/2006
1,634.		45. FEDERATED DEPT STORES INC DEL COM PROPERTY TYPE: SECURITIES 1,471.				12/05/2005 163.	06/26/2006
4,925.		140. MERCK & CO INC COM PROPERTY TYPE: SECURITIES 4,211.				12/05/2005 714.	06/26/2006
3,500.		35. OCCIDENTAL PETE CORP DEL COM PROPERTY TYPE: SECURITIES 2,906.				12/05/2005 594.	06/26/2006

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3,501.		60. QUEST DIAGNOSTICS INC COM PROPERTY TYPE: SECURITIES 3,010.					12/05/2005 491.	06/26/2006
2,249.		50. UNITEDHEALTH GROUP INC COM PROPERTY TYPE: SECURITIES 2,339.					05/04/2006 -90.	06/26/2006
2,702.		60. WASHINGTON MUT INC COM PROPERTY TYPE: SECURITIES 2,484.					12/05/2005 218.	06/26/2006
75,000.		1. 1.2 ACRES LINVILLE SHORES, AVERY COUN PROPERTY TYPE: SECURITIES 31,316.					03/29/2005 43,684.	06/26/2006
1,540.		77. MOTOROLA INC COM PROPERTY TYPE: SECURITIES 1,816.					12/06/2005 -276.	06/27/2006
2,755.		269. COCA COLA AMATIL LTD SPONSORED ADR PROPERTY TYPE: SECURITIES 3,067.					12/05/2005 -312.	06/28/2006
1,709.		22. GENENTECH INC COM NEW PROPERTY TYPE: SECURITIES 2,142.					12/06/2005 -433.	06/28/2006
1,974.		42. MEDTRONIC INC COM PROPERTY TYPE: SECURITIES 2,375.					12/06/2005 -401.	06/28/2006
2,157.		112. MOTOROLA INC COM PROPERTY TYPE: SECURITIES 2,641.					12/06/2005 -484.	06/28/2006
1,429.		3. CHICAGO MERCANTILE EXCHANGE HLDGS INC PROPERTY TYPE: SECURITIES 1,080.					12/06/2005 349.	06/29/2006
6,874.		146. MEDTRONIC INC COM PROPERTY TYPE: SECURITIES 8,255.					12/06/2005 -1,381.	06/29/2006

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2,804.		71. QUALCOMM INC COM PROPERTY TYPE: SECURITIES 3,194.					12/06/2005 -390.	06/29/2006
223.		3. CATERPILLAR INC COM PROPERTY TYPE: SECURITIES 217.					06/22/2006 6.	06/30/2006
4,256.		119. HOME DEPOT INC COM PROPERTY TYPE: SECURITIES 4,997.					03/06/2006 -741.	06/30/2006
1,621.		54. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 1,916.					04/25/2006 -295.	06/30/2006
3,812.		51. CATERPILLAR INC COM PROPERTY TYPE: SECURITIES 3,689.					06/22/2006 123.	07/03/2006
598.		8. CATERPILLAR INC COM PROPERTY TYPE: SECURITIES 472.					12/06/2005 126.	07/03/2006
919.		11. GENENTECH INC COM NEW PROPERTY TYPE: SECURITIES 1,071.					12/06/2005 -152.	07/05/2006
2,695.		32. GENENTECH INC COM NEW PROPERTY TYPE: SECURITIES 3,115.					12/06/2005 -420.	07/05/2006
3,857.		126. LAFARGE S A SPONSORED ADR NEW PROPERTY TYPE: SECURITIES 2,713.					12/05/2005 1,144.	07/05/2006
13,479.		287. MEDTRONIC INC COM PROPERTY TYPE: SECURITIES 16,227.					12/06/2005 -2,748.	07/05/2006
1,691.		36. MEDTRONIC INC COM PROPERTY TYPE: SECURITIES 1,778.					06/22/2006 -87.	07/05/2006

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
7,868.		128. NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES 6,975.					12/05/2005 893.	07/05/2006
6,421.		180. ADVO INC PROPERTY TYPE: SECURITIES 5,762.					04/04/2006 659.	07/06/2006
8,252.		134. NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES 7,302.					12/05/2005 950.	07/06/2006
277.		8. AMERICAN ELEC PWR INC COM PROPERTY TYPE: SECURITIES 303.					01/20/2006 -26.	07/07/2006
18,622.		537. AMERICAN ELEC PWR INC COM PROPERTY TYPE: SECURITIES 20,009.					12/09/2005 -1,387.	07/07/2006
208.		6. AMERICAN ELEC PWR INC COM PROPERTY TYPE: SECURITIES 206.					04/05/2006 2.	07/07/2006
347.		10. AMERICAN ELEC PWR INC COM PROPERTY TYPE: SECURITIES 329.					05/23/2006 18.	07/07/2006
2,188.		22. CIGNA CORP COM PROPERTY TYPE: SECURITIES 2,482.					12/09/2005 -294.	07/07/2006
7,820.		151. CENTEX CORP COM PROPERTY TYPE: SECURITIES 6,726.					06/08/2006 1,094.	07/07/2006
9,272.		140. COGNIZANT TECHNOLOGY SOLUTIONS CL A PROPERTY TYPE: SECURITIES 6,897.					12/02/2005 2,375.	07/07/2006
107.		2. COMERICA INC COM PROPERTY TYPE: SECURITIES 118.					04/05/2006 -11.	07/07/2006

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/89	Adj basis as of 12/31/89	Excess of FMV over adj basis		Gain or (loss)	
16,999.		317. COMERICA INC COM PROPERTY TYPE: SECURITIES 18,082.					12/09/2005 -1,083.	07/07/2006
268.		5. COMERICA INC COM PROPERTY TYPE: SECURITIES 279.					01/20/2006 -11.	07/07/2006
429.		8. COMERICA INC COM PROPERTY TYPE: SECURITIES 442.					05/23/2006 -13.	07/07/2006
13,582.		198. CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES 13,038.					05/08/2006 544.	07/07/2006
1,919.		50. DARDEN RESTAURANTS INC COM PROPERTY TYPE: SECURITIES 2,015.					04/06/2006 -96.	07/07/2006
14,972.		398. DEAN FOODS CO NEW COM PROPERTY TYPE: SECURITIES 14,770.					05/08/2006 202.	07/07/2006
19,964.		317. DEVON ENERGY CORP NEW COM PROPERTY TYPE: SECURITIES 21,369.					01/30/2006 -1,405.	07/07/2006
126.		2. DEVON ENERGY CORP NEW COM PROPERTY TYPE: SECURITIES 124.					04/05/2006 2.	07/07/2006
12,029.		191. DEVON ENERGY CORP NEW COM PROPERTY TYPE: SECURITIES 11,758.					04/06/2006 271.	07/07/2006
248.		17. DOLLAR GEN CORP COM PROPERTY TYPE: SECURITIES 302.					04/05/2006 -54.	07/07/2006
757.		52. DOLLAR GEN CORP COM PROPERTY TYPE: SECURITIES 901.					01/20/2006 -144.	07/07/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
6,028.		414. DOLLAR GEN CORP COM PROPERTY TYPE: SECURITIES 6,910.				01/30/2006 -882.	07/07/2006
39,807.		684. FREEPORT-MCMORAN COPPER & GOLD INC PROPERTY TYPE: SECURITIES 37,716.				12/09/2005 2,091.	07/07/2006
11,581.		199. FREEPORT-MCMORAN COPPER & GOLD INC PROPERTY TYPE: SECURITIES 10,773.				03/03/2006 808.	07/07/2006
139.		4. GENWORTH FINL INC CL A COM PROPERTY TYPE: SECURITIES 133.				05/23/2006 6.	07/07/2006
4,670.		134. GENWORTH FINL INC CL A COM PROPERTY TYPE: SECURITIES 4,383.				01/30/2006 287.	07/07/2006
305.		5. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 322.				04/05/2006 -17.	07/07/2006
548.		9. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 494.				05/23/2006 54.	07/07/2006
18,455.		303. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 15,744.				12/09/2005 2,711.	07/07/2006
40,946.		731. HUMANA INC PROPERTY TYPE: SECURITIES 30,439.				05/08/2006 10,507.	07/07/2006
92,822.		4948. INTEL CORP COM PROPERTY TYPE: SECURITIES 128,252.				12/09/2005 -35,430.	07/07/2006
6,487.		107. JOHNSON & JOHNSON COM PROPERTY TYPE: SECURITIES 6,444.				12/09/2005 43.	07/07/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
21,554.		310. KERR MCGEE CORP PROPERTY TYPE: SECURITIES 14,935.				03/03/2006 6,619.	07/07/2006
822.		27. LAFARGE S A SPONSORED ADR NEW PROPERTY TYPE: SECURITIES 581.				12/05/2005 241.	07/07/2006
73.		1. LOCKHEED MARTIN CORP COM PROPERTY TYPE: SECURITIES 75.				04/05/2006 -2.	07/07/2006
147.		2. LOCKHEED MARTIN CORP COM PROPERTY TYPE: SECURITIES 148.				05/23/2006 -1.	07/07/2006
6,601.		90. LOCKHEED MARTIN CORP COM PROPERTY TYPE: SECURITIES 5,665.				12/09/2005 936.	07/07/2006
357.		5. MERRILL LYNCH & CO INC COM PROPERTY TYPE: SECURITIES 398.				04/05/2006 -41.	07/07/2006
33,285.		466. MERRILL LYNCH & CO INC COM PROPERTY TYPE: SECURITIES 35,640.				05/08/2006 -2,355.	07/07/2006
9,012.		145. NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES 7,901.				12/05/2005 1,111.	07/07/2006
11,423.		775. ORACLE CORP COM PROPERTY TYPE: SECURITIES 9,680.				12/09/2005 1,743.	07/07/2006
3,819.		155. PACTIV CORP COM PROPERTY TYPE: SECURITIES 3,645.				06/08/2006 174.	07/07/2006
107.		5. PERKINELMER INC COM PROPERTY TYPE: SECURITIES 116.				04/05/2006 -9.	07/07/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
8,876.		416. PERKINELMER INC COM PROPERTY TYPE: SECURITIES 9,493.				01/30/2006 -617.	07/07/2006
1,644.		14. REYNOLDS AMERN INC COM PROPERTY TYPE: SECURITIES 1,539.				05/23/2006 105.	07/07/2006
56.		1. RYDER SYS INC COM PROPERTY TYPE: SECURITIES 47.				04/05/2006 9.	07/07/2006
16,661.		295. RYDER SYS INC COM PROPERTY TYPE: SECURITIES 13,387.				03/03/2006 3,274.	07/07/2006
21,421.		316. WELLS FARGO & CO NEW COM PROPERTY TYPE: SECURITIES 19,864.				12/09/2005 1,557.	07/07/2006
573.		30. WOODHEAD INDS INC COM PROPERTY TYPE: SECURITIES 522.				04/25/2006 51.	07/07/2006
3,915.		205. WOODHEAD INDS INC COM PROPERTY TYPE: SECURITIES 2,877.				12/23/2005 1,038.	07/07/2006
2,946.		6. CHICAGO MERCANTILE EXCHANGE HLDGS INC PROPERTY TYPE: SECURITIES 2,160.				12/06/2005 786.	07/10/2006
8,714.		138. NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES 7,520.				12/05/2005 1,194.	07/10/2006
1,022.		16. NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES 872.				12/05/2005 150.	07/11/2006
1,832.		16. FEDEX CORP COM PROPERTY TYPE: SECURITIES 1,802.				06/22/2006 30.	07/12/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
3,924.		202. MOTOROLA INC COM PROPERTY TYPE: SECURITIES 4,763.				12/06/2005 -839.	07/12/2006
1,770.		110. NAVIGANT INTL INC COM PROPERTY TYPE: SECURITIES 1,454.				04/25/2006 316.	07/13/2006
12,308.		765. NAVIGANT INTL INC COM PROPERTY TYPE: SECURITIES 8,654.				01/19/2006 3,654.	07/13/2006
2,432.		72. HOME DEPOT INC COM PROPERTY TYPE: SECURITIES 3,023.				03/06/2006 -591.	07/17/2006
3,006.		89. HOME DEPOT INC COM PROPERTY TYPE: SECURITIES 3,694.				03/07/2006 -688.	07/17/2006
4,830.		143. HOME DEPOT INC COM PROPERTY TYPE: SECURITIES 5,931.				12/06/2005 -1,101.	07/17/2006
6,864.		144. TARGET CORP COM PROPERTY TYPE: SECURITIES 7,682.				12/06/2005 -818.	07/17/2006
644.		15. WAL-MART STORES INC COM PROPERTY TYPE: SECURITIES 731.				06/22/2006 -87.	07/17/2006
12,877.		300. WAL-MART STORES INC COM PROPERTY TYPE: SECURITIES 14,548.				05/30/2006 -1,671.	07/17/2006
12,525.		379. HOME DEPOT INC COM PROPERTY TYPE: SECURITIES 15,720.				12/06/2005 -3,195.	07/18/2006
2,148.		65. HOME DEPOT INC COM PROPERTY TYPE: SECURITIES 2,376.				06/22/2006 -228.	07/18/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
6,781.		352. MOTOROLA INC COM PROPERTY TYPE: SECURITIES 8,300.				12/06/2005 -1,519.	07/18/2006
2,521.		56. TARGET CORP COM PROPERTY TYPE: SECURITIES 2,988.				12/06/2005 -467.	07/18/2006
22.		.6 AIR LIQUIDE ADR PROPERTY TYPE: SECURITIES 20.				12/05/2005 2.	07/19/2006
2,083.		19. FEDEX CORP COM PROPERTY TYPE: SECURITIES 2,140.				06/22/2006 -57.	07/19/2006
12,829.		722. CISCO SYS INC COM PROPERTY TYPE: SECURITIES 15,346.				03/03/2006 -2,517.	07/20/2006
1,155.		65. CISCO SYS INC COM PROPERTY TYPE: SECURITIES 1,288.				06/22/2006 -133.	07/20/2006
3,951.		210. PLANTRONICS PROPERTY TYPE: SECURITIES 5,979.				12/02/2005 -2,028.	07/21/2006
3,443.		100. QUALCOMM INC COM PROPERTY TYPE: SECURITIES 4,499.				12/06/2005 -1,056.	07/26/2006
508.		10. SLM CORP COM PROPERTY TYPE: SECURITIES 537.				12/06/2005 -29.	07/27/2006
4,235.		270. PLANTRONICS PROPERTY TYPE: SECURITIES 7,687.				12/02/2005 -3,452.	07/28/2006
16,652.		325. HOLLY CORP COM PAR \$0.01 PROPERTY TYPE: SECURITIES 10,246.				12/02/2005 6,406.	07/31/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,153.		23. SLM CORP COM PROPERTY TYPE: SECURITIES 1,236.				12/06/2005 -83.	07/31/2006
5,696.		45. REYNOLDS AMERN INC COM PROPERTY TYPE: SECURITIES 4,123.				12/05/2005 1,573.	08/02/2006
1,381.		27. SLM CORP COM PROPERTY TYPE: SECURITIES 1,451.				12/06/2005 -70.	08/04/2006
42,000.		1. LOT 12, RICH MOUNTAIN ESTATES, BOONE PROPERTY TYPE: SECURITIES 32,270.				03/29/2005 9,730.	08/04/2006
202.		4. SLM CORP COM PROPERTY TYPE: SECURITIES 215.				12/06/2005 -13.	08/07/2006
16,478.		807. ADVANCED MICRO DEVICES INC COM PROPERTY TYPE: SECURITIES 28,059.				04/06/2006 -11,581.	08/08/2006
163.		8. ADVANCED MICRO DEVICES INC COM PROPERTY TYPE: SECURITIES 266.				05/23/2006 -103.	08/08/2006
653.		32. ADVANCED MICRO DEVICES INC COM PROPERTY TYPE: SECURITIES 747.				07/07/2006 -94.	08/08/2006
9,557.		182. AMERICAN EXPRESS CO COM PROPERTY TYPE: SECURITIES 9,528.				04/06/2006 29.	08/08/2006
8,359.		178. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 8,437.				07/07/2006 -78.	08/08/2006
13,413.		357. BJ SVCS CO COM PROPERTY TYPE: SECURITIES 14,680.				01/30/2006 -1,267.	08/08/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/89	Adj. basis as of 12/31/89	Excess of FMV over adj. basis	Gain or (loss)	
113.		3. BJ SVCS CO COM PROPERTY TYPE: SECURITIES 105.				04/05/2006 8.	08/08/2006
8,613.		168. BARR PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 8,659.				06/08/2006 -46.	08/08/2006
14,612.		285. BARR PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 13,412.				07/07/2006 1,200.	08/08/2006
138.		2. BURLINGTON NORTHN SANTA FE CP COM PROPERTY TYPE: SECURITIES 172.				04/05/2006 -34.	08/08/2006
19,430.		281. BURLINGTON NORTHN SANTA FE CP COM PROPERTY TYPE: SECURITIES 22,573.				03/03/2006 -3,143.	08/08/2006
49,654.		462. CIGNA CORP COM PROPERTY TYPE: SECURITIES 52,118.				12/09/2005 -2,464.	08/08/2006
967.		9. CIGNA CORP COM PROPERTY TYPE: SECURITIES 839.				05/23/2006 128.	08/08/2006
3,443.		1688. CENDANT CORP PROPERTY TYPE: SECURITIES 4,288.				12/09/2005 -845.	08/08/2006
2,891.		1417. CENDANT CORP PROPERTY TYPE: SECURITIES 3,473.				05/08/2006 -582.	08/08/2006
39.		19. CENDANT CORP PROPERTY TYPE: SECURITIES 45.				04/05/2006 -6.	08/08/2006
2,931.		1437. CENDANT CORP PROPERTY TYPE: SECURITIES 3,417.				04/06/2006 -486.	08/08/2006

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess or FMV over adj basis		Gain or (loss)	
1,159.		568. CENDANT CORP PROPERTY TYPE: SECURITIES 1,333.					01/30/2006 -174.	08/08/2006
222.		109. CENDANT CORP PROPERTY TYPE: SECURITIES 254.					05/23/2006 -32.	08/08/2006
69.		34. CENDANT CORP PROPERTY TYPE: SECURITIES 79.					01/20/2006 -10.	08/08/2006
5,036.		375. CITIZENS COMMUNICATIONS CO COM PROPERTY TYPE: SECURITIES 4,680.					06/08/2006 356.	08/08/2006
2,695.		401. COMPUWARE CORP PROPERTY TYPE: SECURITIES 3,693.					12/09/2005 -998.	08/08/2006
67.		10. COMPUWARE CORP PROPERTY TYPE: SECURITIES 83.					01/20/2006 -16.	08/08/2006
13.		2. COMPUWARE CORP PROPERTY TYPE: SECURITIES 15.					04/05/2006 -2.	08/08/2006
54.		8. COMPUWARE CORP PROPERTY TYPE: SECURITIES 58.					05/23/2006 -4.	08/08/2006
3,776.		59. DEVON ENERGY CORP NEW COM PROPERTY TYPE: SECURITIES 3,632.					04/06/2006 144.	08/08/2006
14,738.		183. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES 15,222.					04/06/2006 -484.	08/08/2006
322.		4. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES 332.					04/05/2006 -10.	08/08/2006

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
403.		5. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES 403.					05/23/2006	08/08/2006
2,255.		28. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES 2,202.					01/20/2006	08/08/2006
							53.	
6,362.		79. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES 5,977.					12/29/2005	08/08/2006
							385.	
3,918.		120. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 4,272.					12/09/2005	08/08/2006
							-354.	
15,180.		246. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 12,782.					12/09/2005	08/08/2006
							2,398.	
1,851.		12. GOLDMAN SACHS GROUP INC COM PROPERTY TYPE: SECURITIES 1,957.					05/08/2006	08/08/2006
							-106.	
300.		9. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 306.					04/05/2006	08/08/2006
							-6.	
9,657.		290. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 9,764.					03/03/2006	08/08/2006
							-107.	
266.		8. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 262.					05/23/2006	08/08/2006
							4.	
1,432.		43. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 1,390.					01/20/2006	08/08/2006
							42.	
18,881.		567. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 17,061.					06/08/2006	08/08/2006
							1,820.	

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4,352.		249. INTEL CORP COM PROPERTY TYPE: SECURITIES 6,454.					12/09/2005 -2,102.	08/08/2006
1,713.		98. INTEL CORP COM PROPERTY TYPE: SECURITIES 2,187.					01/20/2006 -474.	08/08/2006
734.		42. INTEL CORP COM PROPERTY TYPE: SECURITIES 848.					03/03/2006 -114.	08/08/2006
24,574.		387. JOHNSON & JOHNSON COM PROPERTY TYPE: SECURITIES 23,305.					12/09/2005 1,269.	08/08/2006
93,162.		1629. MCGRAW HILL COS INC COM PROPERTY TYPE: SECURITIES 88,895.					05/08/2006 4,267.	08/08/2006
686.		12. MCGRAW HILL COS INC COM PROPERTY TYPE: SECURITIES 638.					12/09/2005 48.	08/08/2006
2,688.		47. MCGRAW HILL COS INC COM PROPERTY TYPE: SECURITIES 2,420.					05/23/2006 268.	08/08/2006
528.		10. METLIFE INC COM PROPERTY TYPE: SECURITIES 515.					05/23/2006 13.	08/08/2006
2,534.		48. METLIFE INC COM PROPERTY TYPE: SECURITIES 2,444.					12/09/2005 90.	08/08/2006
7,261.		84. PHELPS DODGE CORP COM PROPERTY TYPE: SECURITIES 6,822.					07/07/2006 439.	08/08/2006
1,988.		23. PHELPS DODGE CORP COM PROPERTY TYPE: SECURITIES 1,648.					12/09/2005 340.	08/08/2006

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
22,528.		988. PROGRESSIVE CORP OHIO COM PROPERTY TYPE: SECURITIES 25,135.				07/07/2006 -2,607.	08/08/2006
126.		1. REYNOLDS AMERN INC COM PROPERTY TYPE: SECURITIES 110.				05/23/2006 16.	08/08/2006
879.		7. REYNOLDS AMERN INC COM PROPERTY TYPE: SECURITIES 749.				04/05/2006 130.	08/08/2006
4,018.		32. REYNOLDS AMERN INC COM PROPERTY TYPE: SECURITIES 3,041.				12/29/2005 977.	08/08/2006
3,797.		70. SAFECO CORP COM PROPERTY TYPE: SECURITIES 3,987.				12/09/2005 -190.	08/08/2006
86.		3. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES 76.				04/05/2006 10.	08/08/2006
13,484.		471. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES 11,205.				01/30/2006 2,279.	08/08/2006
286.		10. SAFEWAY INC COM NEW PROPERTY TYPE: SECURITIES 235.				05/23/2006 51.	08/08/2006
12,324.		459. SUPERVALU INC COM PROPERTY TYPE: SECURITIES 14,849.				01/30/2006 -2,525.	08/08/2006
10,203.		380. SUPERVALU INC COM PROPERTY TYPE: SECURITIES 11,883.				03/03/2006 -1,680.	08/08/2006
107.		4. SUPERVALU INC COM PROPERTY TYPE: SECURITIES 122.				04/05/2006 -15.	08/08/2006

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
215.		8. SUPERVALU INC COM PROPERTY TYPE: SECURITIES 240.					05/23/2006 -25.	08/08/2006
690.		10. 3M CO COM PROPERTY TYPE: SECURITIES 835.					05/23/2006 -145.	08/08/2006
11,311.		164. 3M CO COM PROPERTY TYPE: SECURITIES 13,104.					06/08/2006 -1,793.	08/08/2006
809.		36. WATSON PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 1,208.					01/20/2006 -399.	08/08/2006
11,387.		507. WATSON PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 16,569.					12/29/2005 -5,182.	08/08/2006
90.		4. WATSON PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 116.					04/05/2006 -26.	08/08/2006
270.		12. WATSON PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 306.					05/23/2006 -36.	08/08/2006
14,474.		590. YANKEE CANDLE INC COM PROPERTY TYPE: SECURITIES 15,370.					12/02/2005 -896.	08/08/2006
8,139.		17. CHICAGO MERCANTILE EXCHANGE HLDGS IN PROPERTY TYPE: SECURITIES 6,120.					12/06/2005 2,019.	08/10/2006
11.		.4 WYNDHAM WORLDWIDE CORP COM PROPERTY TYPE: SECURITIES 16.					12/09/2005 -5.	08/10/2006
10,335.		22. CHICAGO MERCANTILE EXCHANGE HLDGS IN PROPERTY TYPE: SECURITIES 7,920.					12/06/2005 2,415.	08/11/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/89	Adj. basis as of 12/31/89	Excess of FMV over adj. basis	Gain or (loss)	
1,549.		32. SLM CORP COM PROPERTY TYPE: SECURITIES 1,719.				12/06/2005 -170.	08/14/2006
3,149.		143. COMPANHIA VALE DO RIO DOCE SPONSORE PROPERTY TYPE: SECURITIES 3,621.				01/31/2006 -472.	08/15/2006
1,284.		19. DEERE & CO COM PROPERTY TYPE: SECURITIES 1,492.				06/22/2006 -208.	08/15/2006
2,095.		31. DEERE & CO COM PROPERTY TYPE: SECURITIES 2,415.				03/06/2006 -320.	08/15/2006
13.		.625 VODAFONE GROUP PLC SPONSORED ADR NE PROPERTY TYPE: SECURITIES 15.				12/05/2005 -2.	08/15/2006
4,693.		65. DEERE & CO COM PROPERTY TYPE: SECURITIES 5,065.				03/06/2006 -372.	08/16/2006
4,116.		57. DEERE & CO COM PROPERTY TYPE: SECURITIES 4,347.				03/07/2006 -231.	08/16/2006
2,960.		41. DEERE & CO COM PROPERTY TYPE: SECURITIES 3,122.				03/08/2006 -162.	08/16/2006
1,617.		16. FEDEX CORP COM PROPERTY TYPE: SECURITIES 1,802.				06/22/2006 -185.	08/16/2006
7,588.		108. COGNIZANT TECHNOLOGY SOLUTIONS CL A PROPERTY TYPE: SECURITIES 5,321.				12/02/2005 2,267.	08/17/2006
3,552.		157. COMPANHIA VALE DO RIO DOCE SPONSORE PROPERTY TYPE: SECURITIES 3,975.				01/31/2006 -423.	08/17/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
7,060.		312. COMPANHIA VALE DO RIO DOCE SPONSORE PROPERTY TYPE: SECURITIES 7,632.				02/02/2006 -572.	08/17/2006
860.		38. COMPANHIA VALE DO RIO DOCE SPONSORED PROPERTY TYPE: SECURITIES 844.				06/22/2006 16.	08/17/2006
2,510.		30. ALTRIA GROUP INC COM PROPERTY TYPE: SECURITIES 2,203.				03/22/2006 307.	08/21/2006
7,529.		90. ALTRIA GROUP INC COM PROPERTY TYPE: SECURITIES 6,548.				12/05/2005 981.	08/21/2006
7,258.		183. MERCK & CO INC COM PROPERTY TYPE: SECURITIES 7,591.				07/28/2006 -333.	08/21/2006
29.		.5 PACCAR INC COM PROPERTY TYPE: SECURITIES 24.				12/05/2005 5.	08/22/2006
10,703.		24. CHICAGO MERCANTILE EXCHANGE HLDGS IN PROPERTY TYPE: SECURITIES 8,640.				12/06/2005 2,063.	08/23/2006
21,270.		463. SLM CORP COM PROPERTY TYPE: SECURITIES 24,877.				12/06/2005 -3,607.	08/23/2006
2,297.		50. SLM CORP COM PROPERTY TYPE: SECURITIES 2,617.				06/22/2006 -320.	08/23/2006
1,854.		56. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 2,234.				04/11/2006 -380.	08/24/2006
3,510.		106. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 4,179.				04/10/2006 -669.	08/24/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
3,719.		140. LOWES COS INC COM PROPERTY TYPE: SECURITIES 4,714.				12/06/2005 -995.	08/24/2006
8,179.		239. FRONTIER OIL CORP COM PROPERTY TYPE: SECURITIES 6,152.				03/13/2006 2,027.	08/30/2006
5,187.		137. ONEOK INC NEW COM PROPERTY TYPE: SECURITIES 3,774.				12/02/2005 1,413.	08/30/2006
879.		30. TECHNITROL INC PROPERTY TYPE: SECURITIES 723.				04/25/2006 156.	08/30/2006
2,344.		80. TECHNITROL INC PROPERTY TYPE: SECURITIES 1,405.				12/23/2005 939.	08/30/2006
5,702.		575. COCA COLA AMATIL LTD SPONSORED ADR PROPERTY TYPE: SECURITIES 6,555.				12/05/2005 -853.	08/31/2006
2,238.		155. HMS HLDGS CORP COM PROPERTY TYPE: SECURITIES 1,254.				04/25/2006 984.	09/01/2006
3,682.		255. HMS HLDGS CORP COM PROPERTY TYPE: SECURITIES 1,985.				12/23/2005 1,697.	09/01/2006
24,129.		950. AEROPOSTALE COM PROPERTY TYPE: SECURITIES 23,735.				12/02/2005 394.	09/06/2006
8,029.		116. COGNIZANT TECHNOLOGY SOLUTIONS CL A PROPERTY TYPE: SECURITIES 5,715.				12/02/2005 2,314.	09/07/2006
391.		8. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 335.				05/23/2006 56.	09/08/2006

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
8,837.		181. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 7,063.					12/09/2005 1,774.	09/08/2006
34,024.		1333. ADVANCED MICRO DEVICES INC COM PROPERTY TYPE: SECURITIES 31,120.					07/07/2006 2,904.	09/08/2006
225.		5. AMERISOURCEBERGEN CORP COM PROPERTY TYPE: SECURITIES 242.					04/05/2006 -17.	09/08/2006
720.		16. AMERISOURCEBERGEN CORP COM PROPERTY TYPE: SECURITIES 701.					05/23/2006 19.	09/08/2006
225.		5. AMERISOURCEBERGEN CORP COM PROPERTY TYPE: SECURITIES 205.					01/20/2006 20.	09/08/2006
19,708.		438. AMERISOURCEBERGEN CORP COM PROPERTY TYPE: SECURITIES 17,841.					12/09/2005 1,867.	09/08/2006
39,204.		843. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 39,958.					07/07/2006 -754.	09/08/2006
21,031.		326. APACHE CORP COM PROPERTY TYPE: SECURITIES 22,699.					12/09/2005 -1,668.	09/08/2006
32,352.		446. APPLE INC COM PROPERTY TYPE: SECURITIES 24,624.					07/07/2006 7,729.	09/08/2006
373.		19. AUTONATION INC COM PROPERTY TYPE: SECURITIES 414.					05/23/2006 -41.	09/08/2006
18,276.		932. AUTONATION INC COM PROPERTY TYPE: SECURITIES 20,159.					12/09/2005 -1,883.	09/08/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/89	Adj basis as of 12/31/89	Excess of FMV over adj basis	Gain or (loss)	
1,222.		43. CBS CORP NEW CL B COM PROPERTY TYPE: SECURITIES 1,076.				05/23/2006 146.	09/08/2006
20,540.		723. CBS CORP NEW CL B COM PROPERTY TYPE: SECURITIES 17,352.				03/03/2006 3,188.	09/08/2006
4,755.		70. CATERPILLAR INC COM PROPERTY TYPE: SECURITIES 4,133.				12/06/2005 622.	09/08/2006
6,419.		106. CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES 6,980.				05/08/2006 -561.	09/08/2006
229.		3.774 CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES 246.				04/05/2006 -17.	09/08/2006
1,709.		28.226 CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES 1,791.				01/30/2006 -82.	09/08/2006
15,459.		260. CONSTELLATION ENERGY CORP COM PROPERTY TYPE: SECURITIES 15,018.				03/03/2006 441.	09/08/2006
59.		1. CONSTELLATION ENERGY CORP COM PROPERTY TYPE: SECURITIES 55.				04/05/2006 4.	09/08/2006
713.		12. CONSTELLATION ENERGY CORP COM PROPERTY TYPE: SECURITIES 654.				04/06/2006 59.	09/08/2006
25,536.		603. DEAN FOODS CO NEW COM PROPERTY TYPE: SECURITIES 22,377.				05/08/2006 3,159.	09/08/2006
13,445.		1062. DOLLAR GEN CORP COM PROPERTY TYPE: SECURITIES 17,725.				01/30/2006 -4,280.	09/08/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
4,833.		137. GENWORTH FINL INC CL A COM PROPERTY TYPE: SECURITIES 4,481.				01/30/2006 352.	09/08/2006
2,519.		116. HANESBRANDS INC COM PROPERTY TYPE: SECURITIES 2,220.				07/07/2006 299.	09/08/2006
16,403.		846. INTEL CORP COM PROPERTY TYPE: SECURITIES 17,089.				03/03/2006 -686.	09/08/2006
5,568.		87. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES 5,275.				07/07/2006 293.	09/08/2006
256.		4. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES 239.				05/23/2006 17.	09/08/2006
9,728.		152. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES 8,887.				12/09/2005 841.	09/08/2006
64.		1. KIMBERLY CLARK CORP COM PROPERTY TYPE: SECURITIES 58.				04/05/2006 6.	09/08/2006
7,229.		124. MGIC INVT CORP WIS COM PROPERTY TYPE: SECURITIES 7,002.				08/08/2006 227.	09/08/2006
6,182.		305. MYLAN LABS INC COM PROPERTY TYPE: SECURITIES 5,999.				07/07/2006 183.	09/08/2006
68.		1. NORTHROP GRUMMAN CORP COM PROPERTY TYPE: SECURITIES 69.				04/05/2006 -1.	09/08/2006
612.		9. NORTHROP GRUMMAN CORP COM PROPERTY TYPE: SECURITIES 601.				05/23/2006 11.	09/08/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
20,868.		307. NORTHROP GRUMMAN CORP COM PROPERTY TYPE: SECURITIES 18,021.				12/09/2005 2,847.	09/08/2006
9,966.		110. OMNICO GROUP INC COM PROPERTY TYPE: SECURITIES 9,592.				08/08/2006 374.	09/08/2006
443.		16. PFIZER INC COM PROPERTY TYPE: SECURITIES 402.				04/05/2006 41.	09/08/2006
1,384.		50. PFIZER INC COM PROPERTY TYPE: SECURITIES 1,192.				05/23/2006 192.	09/08/2006
21,957.		793. PFIZER INC COM PROPERTY TYPE: SECURITIES 18,675.				06/08/2006 3,282.	09/08/2006
11,391.		312. QUALCOMM INC COM PROPERTY TYPE: SECURITIES 14,037.				12/06/2005 -2,646.	09/08/2006
8,474.		422. REALOGY CORP COM PROPERTY TYPE: SECURITIES 12,688.				12/09/2005 -4,214.	09/08/2006
1,707.		85. REALOGY CORP COM PROPERTY TYPE: SECURITIES 2,466.				05/08/2006 -759.	09/08/2006
23,834.		370. REYNOLDS AMERN INC COM PROPERTY TYPE: SECURITIES 16,952.				12/05/2005 6,882.	09/08/2006
1,418.		22. REYNOLDS AMERN INC COM PROPERTY TYPE: SECURITIES 1,045.				12/29/2005 373.	09/08/2006
15,474.		272. ROCKWELL AUTOMATION INC PROPERTY TYPE: SECURITIES 16,845.				08/08/2006 -1,371.	09/08/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
15,931.		223. 3M CO COM PROPERTY TYPE: SECURITIES 17,818.				06/08/2006 -1,887.	09/08/2006
29,253.		1114. TYCO INTL LTD NEW COM PROPERTY TYPE: SECURITIES 31,704.				12/09/2005 -2,451.	09/08/2006
20,180.		368. ACE LTD COM PROPERTY TYPE: SECURITIES 20,174.				12/09/2005 6.	09/08/2006
603.		11. ACE LTD COM PROPERTY TYPE: SECURITIES 599.				01/20/2006 4.	09/08/2006
329.		6. ACE LTD COM PROPERTY TYPE: SECURITIES 315.				05/23/2006 14.	09/08/2006
165.		3. ACE LTD COM PROPERTY TYPE: SECURITIES 157.				04/05/2006 8.	09/08/2006
25.		.5 CANON INC ADR REPSTG 5 SHS PROPERTY TYPE: SECURITIES 20.				02/21/2006 5.	09/11/2006
12,555.		180. BECTON DICKINSON & CO COM PROPERTY TYPE: SECURITIES 10,426.				12/05/2005 2,129.	09/12/2006
1,969.		19. FEDEX CORP COM PROPERTY TYPE: SECURITIES 2,140.				06/22/2006 -171.	09/12/2006
1,451.		14. FEDEX CORP COM PROPERTY TYPE: SECURITIES 1,393.				12/06/2005 58.	09/12/2006
2,906.		81. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES 4,958.				04/19/2006 -2,052.	09/12/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/89	Adj. basis as of 12/31/89	Excess of FMV over adj. basis	Gain or (loss)	
3,516.		98. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES 5,671.				07/10/2006 -2,155.	09/12/2006
1,292.		36. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES 1,835.				02/02/2006 -543.	09/12/2006
72.		2. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES 100.				06/22/2006 -28.	09/12/2006
3,406.		125. TECHNITROL INC PROPERTY TYPE: SECURITIES 2,195.				12/23/2005 1,211.	09/12/2006
3,020.		105. DENBURY RES INC COM NEW PROPERTY TYPE: SECURITIES 3,671.				04/25/2006 -651.	09/13/2006
5,178.		180. DENBURY RES INC COM NEW PROPERTY TYPE: SECURITIES 4,244.				12/23/2005 934.	09/13/2006
7,514.		202. QUALCOMM INC COM PROPERTY TYPE: SECURITIES 9,088.				12/06/2005 -1,574.	09/14/2006
10,130.		272. QUALCOMM INC COM PROPERTY TYPE: SECURITIES 12,237.				12/06/2005 -2,107.	09/15/2006
1,341.		36. QUALCOMM INC COM PROPERTY TYPE: SECURITIES 1,526.				06/22/2006 -185.	09/15/2006
158.		5. AT&T INC COM PROPERTY TYPE: SECURITIES 136.				04/05/2006 22.	09/20/2006
116.		3. AETNA INC NEW COM PROPERTY TYPE: SECURITIES 149.				04/05/2006 -33.	09/20/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
232.		6. AETNA INC NEW COM PROPERTY TYPE: SECURITIES 295.				12/09/2005 -63.	09/20/2006
3,425.		85. AIR LIQUIDE ADR PROPERTY TYPE: SECURITIES 2,844.				12/05/2005 581.	09/20/2006
1,394.		23. ALLSTATE CORP COM PROPERTY TYPE: SECURITIES 1,282.				05/23/2006 112.	09/20/2006
247.		3. ALTRIA GROUP INC COM PROPERTY TYPE: SECURITIES 226.				01/20/2006 21.	09/20/2006
247.		3. ALTRIA GROUP INC COM PROPERTY TYPE: SECURITIES 217.				12/09/2005 30.	09/20/2006
269.		5. AMERICAN EXPRESS CO COM PROPERTY TYPE: SECURITIES 262.				04/06/2006 7.	09/20/2006
1,047.		16. AMERICAN INTL GROUP INC COM PROPERTY TYPE: SECURITIES 1,085.				01/20/2006 -38.	09/20/2006
131.		2. AMERICAN INTL GROUP INC COM PROPERTY TYPE: SECURITIES 132.				12/09/2005 -1.	09/20/2006
278.		6. AMERISOURCEBERGEN CORP COM PROPERTY TYPE: SECURITIES 244.				12/09/2005 34.	09/20/2006
2,336.		33. AMGEN INC COM PROPERTY TYPE: SECURITIES 2,587.				12/09/2005 -251.	09/20/2006
2,953.		18. ANGLO IRISH BK CORP PLC SPONSORED AD PROPERTY TYPE: SECURITIES 2,975.				03/15/2006 -22.	09/20/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
75.		1. APPLE INC COM PROPERTY TYPE: SECURITIES 55.				07/07/2006 20.	09/20/2006
116.		3. ARCHER DANIELS MIDLAND CO COM PROPERTY TYPE: SECURITIES 118.				09/08/2006 -2.	09/20/2006
63.		1. ASHLAND INC NEW COM PROPERTY TYPE: SECURITIES 66.				08/08/2006 -3.	09/20/2006
74.		2. AUTODESK INC COM PROPERTY TYPE: SECURITIES 88.				01/20/2006 -14.	09/20/2006
852.		23. AUTODESK INC COM PROPERTY TYPE: SECURITIES 990.				12/09/2005 -138.	09/20/2006
3,850.		104. AXA SA SPONSORED ADR PROPERTY TYPE: SECURITIES 3,259.				12/05/2005 591.	09/20/2006
439.		10. BB&T CORP COM PROPERTY TYPE: SECURITIES 420.				05/23/2006 19.	09/20/2006
88.		2. BB&T CORP COM PROPERTY TYPE: SECURITIES 80.				04/05/2006 8.	09/20/2006
2,364.		36. BP P L C SPONSORED ADR PROPERTY TYPE: SECURITIES 2,472.				12/05/2005 -108.	09/20/2006
3,782.		240. BANCO SANTANDER CENT HISPANO S A AD PROPERTY TYPE: SECURITIES 3,036.				12/05/2005 746.	09/20/2006
2,933.		68. BANK NOVA SCOTIA HALIFAX COM PROPERTY TYPE: SECURITIES 2,828.				03/15/2006 105.	09/20/2006

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Kind of Property		Description				P or O	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
373.		7. BARR PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 329.					07/07/2006 44.	09/20/2006
581.		14. BELLSOUTH CORP PROPERTY TYPE: SECURITIES 445.					03/03/2006 136.	09/20/2006
54.		1. BEST BUY INC COM PROPERTY TYPE: SECURITIES 52.					05/23/2006 2.	09/20/2006
271.		5. BEST BUY INC COM PROPERTY TYPE: SECURITIES 251.					12/09/2005 20.	09/20/2006
762.		10. BOEING CO COM PROPERTY TYPE: SECURITIES 727.					09/08/2006 35.	09/20/2006
598.		36. BOSTON SCIENTIFIC CORP COM PROPERTY TYPE: SECURITIES 567.					08/08/2006 31.	09/20/2006
503.		7. BURLINGTON NORTHN SANTA FE CP COM PROPERTY TYPE: SECURITIES 562.					03/03/2006 -59.	09/20/2006
316.		11. CBS CORP NEW CL B COM PROPERTY TYPE: SECURITIES 264.					03/03/2006 52.	09/20/2006
48.		1. CIT GROUP INC NEW COM PROPERTY TYPE: SECURITIES 55.					04/05/2006 -7.	09/20/2006
817.		17. CIT GROUP INC NEW COM PROPERTY TYPE: SECURITIES 929.					04/06/2006 -112.	09/20/2006
2,166.		51. CADBURY SCHWEPPE PLC ADR PROPERTY TYPE: SECURITIES 2,007.					12/05/2005 159.	09/20/2006

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/89	Adj. basis as of 12/31/89	Excess of FMV over adj basis	Gain or (loss)	
3,282.		64. CANON INC ADR REPSTG 5 SHS PROPERTY TYPE: SECURITIES 2,617.				02/21/2006 665.	09/20/2006
70.		1. CARDINAL HEALTH INC COM PROPERTY TYPE: SECURITIES 75.				04/05/2006 -5.	09/20/2006
176.		3. CAREMARK RX INC COM PROPERTY TYPE: SECURITIES 141.				04/06/2006 35.	09/20/2006
1,156.		38. ADR CEMEX S A DE C V NEW REP ORD PAR PROPERTY TYPE: SECURITIES 1,082.				09/08/2006 74.	09/20/2006
447.		32. CENTERPOINT ENERGY INC COM PROPERTY TYPE: SECURITIES 450.				09/08/2006 -3.	09/20/2006
1,197.		23. CENTEX CORP COM PROPERTY TYPE: SECURITIES 1,128.				09/08/2006 69.	09/20/2006
118.		3. CENTURYTEL INC COM PROPERTY TYPE: SECURITIES 117.				08/08/2006 1.	09/20/2006
1,693.		74. CISCO SYS INC COM PROPERTY TYPE: SECURITIES 1,296.				12/09/2005 397.	09/20/2006
2,003.		40. CITIGROUP INC COM PROPERTY TYPE: SECURITIES 1,962.				05/23/2006 41.	09/20/2006
496.		8. CLOROX CO DEL COM PROPERTY TYPE: SECURITIES 486.				06/08/2006 10.	09/20/2006
660.		68. COCA COLA AMATIL LTD SPONSORED ADR PROPERTY TYPE: SECURITIES 775.				12/05/2005 -115.	09/20/2006

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
1,426.		32. COCA COLA CO COM PROPERTY TYPE: SECURITIES 1,394.				05/23/2006 32.	09/20/2006
309.		5. COLGATE PALMOLIVE CO COM PROPERTY TYPE: SECURITIES 294.				08/08/2006 15.	09/20/2006
438.		9. COMPUTER SCIENCES CORP PROPERTY TYPE: SECURITIES 429.				08/08/2006 9.	09/20/2006
809.		14. CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES 888.				01/30/2006 -79.	09/20/2006
297.		5. CONSTELLATION ENERGY CORP COM PROPERTY TYPE: SECURITIES 273.				04/06/2006 24.	09/20/2006
427.		12. COUNTRYWIDE FIN CORP COM PROPERTY TYPE: SECURITIES 441.				06/08/2006 -14.	09/20/2006
266.		5. COVENTRY HEALTH CARE INC COM PROPERTY TYPE: SECURITIES 272.				08/08/2006 -6.	09/20/2006
6,211.		150. DARDEN RESTAURANTS INC COM PROPERTY TYPE: SECURITIES 6,045.				04/06/2006 166.	09/20/2006
254.		6. DEAN FOODS CO NEW COM PROPERTY TYPE: SECURITIES 223.				05/08/2006 31.	09/20/2006
3,010.		42. DIAGEO PLC SPONSORED ADR NEW PROPERTY TYPE: SECURITIES 2,527.				12/05/2005 483.	09/20/2006
72.		5. DOLLAR GEN CORP COM PROPERTY TYPE: SECURITIES 83.				01/30/2006 -11.	09/20/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
240.		5. DOVER CORP COM PROPERTY TYPE: SECURITIES 236.				08/08/2006 4.	09/20/2006
837.		20. EDISON INTL COM PROPERTY TYPE: SECURITIES 827.				04/06/2006 10.	09/20/2006
48.		1. EMBARQ CORP COM PROPERTY TYPE: SECURITIES 47.				12/09/2005 1.	09/20/2006
164.		2. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES 151.				12/29/2005 13.	09/20/2006
73.		2. EQUIFAX INC COM PROPERTY TYPE: SECURITIES 78.				01/20/2006 -5.	09/20/2006
621.		17. EQUIFAX INC COM PROPERTY TYPE: SECURITIES 656.				12/09/2005 -35.	09/20/2006
2,505.		72. ERICSSON L M TEL CO ADR CL B SEK 10 PROPERTY TYPE: SECURITIES 2,427.				05/16/2006 78.	09/20/2006
3,430.		68. ESSILOR INTL ADR PROPERTY TYPE: SECURITIES 2,870.				12/05/2005 560.	09/20/2006
3,016.		46. EXXON MOBIL CORP COM PROPERTY TYPE: SECURITIES 2,927.				07/07/2006 89.	09/20/2006
65.		1. FEDERAL HOME LN MTG CORP COM PROPERTY TYPE: SECURITIES 67.				01/20/2006 -2.	09/20/2006
258.		4. FEDERAL HOME LN MTG CORP COM PROPERTY TYPE: SECURITIES 267.				03/03/2006 -9.	09/20/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
54.		1. FEDERAL NATL MTG ASSN COM PROPERTY TYPE: SECURITIES 54.				04/05/2006	09/20/2006
163.		3. FEDERAL NATL MTG ASSN COM PROPERTY TYPE: SECURITIES 161.				01/20/2006	09/20/2006
94.		2. FISERV INC COM PROPERTY TYPE: SECURITIES 89.				01/20/2006	09/20/2006
330.		7. FISERV INC COM PROPERTY TYPE: SECURITIES 308.				05/23/2006	09/20/2006
47.		1. FISERV INC COM PROPERTY TYPE: SECURITIES 43.				12/09/2005	09/20/2006
782.		14. FIRSTENERGY CORP COM PROPERTY TYPE: SECURITIES 740.				05/23/2006	09/20/2006
1,616.		16. FOMENTO ECONOMICO MEXICANO SA SPON A PROPERTY TYPE: SECURITIES 1,328.				03/08/2006	09/20/2006
397.		8. FOREST LABS INC COM PROPERTY TYPE: SECURITIES 382.				09/08/2006	09/20/2006
623.		12. FREEPORT-MCMORAN COPPER & GOLD INC C PROPERTY TYPE: SECURITIES 650.				03/03/2006	09/20/2006
3,657.		85. FRESENIUS MED CARE AG SPONSORED ADR PROPERTY TYPE: SECURITIES 2,709.				12/05/2005	09/20/2006
2,536.		68. FUJI PHOTO FILM LTD ADR 2 ORD PROPERTY TYPE: SECURITIES 2,264.				12/05/2005	09/20/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,013.		29. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 1,032.				12/09/2005 -19.	09/20/2006
634.		12. GENERAL MLS INC COM PROPERTY TYPE: SECURITIES 642.				09/08/2006 -8.	09/20/2006
197.		3. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 156.				12/09/2005 41.	09/20/2006
2,705.		50. GLAXOSMITHKLINE PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 2,734.				07/18/2006 -29.	09/20/2006
3,654.		22. GOLDMAN SACHS GROUP INC COM PROPERTY TYPE: SECURITIES 3,588.				05/08/2006 66.	09/20/2006
2,690.		91. GROUPE DANONE SPONSORED ADR PROPERTY TYPE: SECURITIES 1,921.				12/05/2005 769.	09/20/2006
3,538.		39. HSBC HLDGS PLC SPON ADR NEW PROPERTY TYPE: SECURITIES 3,148.				12/05/2005 390.	09/20/2006
183.		3. HARLEY DAVIDSON INC COM PROPERTY TYPE: SECURITIES 154.				12/09/2005 29.	09/20/2006
41.		1. HEINZ H J CO COM PROPERTY TYPE: SECURITIES 41.				06/08/2006	09/20/2006
2,207.		60. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES 2,163.				09/08/2006 44.	09/20/2006
288.		8. HOME DEPOT INC COM PROPERTY TYPE: SECURITIES 329.				12/09/2005 -41.	09/20/2006

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/89	Adj. basis as of 12/31/89	Excess of FMV over adj basis		Gain or (loss)	
762.		19. HONEYWELL INTL INC COM PROPERTY TYPE: SECURITIES 728.					09/08/2006 34.	09/20/2006
1,919.		55. HOYA CORP SPONSORED ADR PROPERTY TYPE: SECURITIES 2,130.					05/16/2006 -211.	09/20/2006
89.		2. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES 99.					05/23/2006 -10.	09/20/2006
4,396.		100. ING GROEP N V SPONSORED ADR PROPERTY TYPE: SECURITIES 3,364.					12/05/2005 1,032.	09/20/2006
137.		7. INTEL CORP COM PROPERTY TYPE: SECURITIES 141.					03/03/2006 -4.	09/20/2006
1,331.		16. INTERNATIONAL BUSINESS MACHS COM PROPERTY TYPE: SECURITIES 1,390.					12/09/2005 -59.	09/20/2006
468.		14. INTUIT COM PROPERTY TYPE: SECURITIES 372.					06/08/2006 96.	09/20/2006
2,609.		55. J P MORGAN CHASE & CO COM PROPERTY TYPE: SECURITIES 2,487.					09/08/2006 122.	09/20/2006
579.		9. JOHNSON & JOHNSON COM PROPERTY TYPE: SECURITIES 573.					09/08/2006 6.	09/20/2006
1,113.		34. JONES APPAREL GROUP INC COM PROPERTY TYPE: SECURITIES 1,054.					09/08/2006 59.	09/20/2006
2,335.		9. KAO CORP SPONSORED ADR REPSTG 10 SHS PROPERTY TYPE: SECURITIES 2,234.					12/05/2005 101.	09/20/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
136.		6. KROGER CO COM PROPERTY TYPE: SECURITIES 121.				05/23/2006 15.	09/20/2006
2,134.		25. KYOCERA CORP ADR PROPERTY TYPE: SECURITIES 1,753.				12/05/2005 381.	09/20/2006
2,760.		137. L OREAL CO ADR PROPERTY TYPE: SECURITIES 2,000.				12/05/2005 760.	09/20/2006
1,102.		34. LAFARGE S A SPONSORED ADR NEW PROPERTY TYPE: SECURITIES 732.				12/05/2005 370.	09/20/2006
157.		4. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 156.				06/08/2006 1.	09/20/2006
145.		2. LEHMAN BROS HLDGS INC COM PROPERTY TYPE: SECURITIES 148.				04/05/2006 -3.	09/20/2006
579.		8. LEHMAN BROS HLDGS INC COM PROPERTY TYPE: SECURITIES 549.				01/20/2006 30.	09/20/2006
289.		4. LEHMAN BROS HLDGS INC COM PROPERTY TYPE: SECURITIES 267.				05/23/2006 22.	09/20/2006
289.		4. LEHMAN BROS HLDGS INC COM PROPERTY TYPE: SECURITIES 261.				07/07/2006 28.	09/20/2006
762.		13. LEXMARK INTL NEW CL A PROPERTY TYPE: SECURITIES 724.				09/08/2006 38.	09/20/2006
85.		3. LOWES COS INC COM PROPERTY TYPE: SECURITIES 85.				08/08/2006	09/20/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
3,255.		113. LUXOTTICA GROUP S P A SPONSORED ADR PROPERTY TYPE: SECURITIES 2,874.				12/05/2005 381.	09/20/2006
3,788.		116. MANULIFE FINL CORP COM PROPERTY TYPE: SECURITIES 3,796.				08/24/2006 -8.	09/20/2006
217.		3. MARATHON OIL CORP COM PROPERTY TYPE: SECURITIES 270.				08/08/2006 -53.	09/20/2006
54.		1. MCKESSON CORP COM PROPERTY TYPE: SECURITIES 46.				06/08/2006 8.	09/20/2006
835.		20. MERCK & CO INC COM PROPERTY TYPE: SECURITIES 693.				04/06/2006 142.	09/20/2006
1,400.		18. MERRILL LYNCH & CO INC COM PROPERTY TYPE: SECURITIES 1,377.				05/08/2006 23.	09/20/2006
389.		7. METLIFE INC COM PROPERTY TYPE: SECURITIES 356.				12/09/2005 33.	09/20/2006
1,437.		53. MICROSOFT CORP COM PROPERTY TYPE: SECURITIES 1,482.				01/30/2006 -45.	09/20/2006
366.		5. MORGAN STANLEY COM PROPERTY TYPE: SECURITIES 324.				04/05/2006 42.	09/20/2006
1,682.		23. MORGAN STANLEY COM PROPERTY TYPE: SECURITIES 1,479.				07/07/2006 203.	09/20/2006
315.		15. MYLAN LABS INC COM PROPERTY TYPE: SECURITIES 295.				07/07/2006 20.	09/20/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
2,632.		19. NATIONAL AUSTRALIA BK LTD SPONSORED PROPERTY TYPE: SECURITIES 2,283.				12/05/2005 349.	09/20/2006
296.		8. NATIONAL CITY CORP COM PROPERTY TYPE: SECURITIES 295.				05/23/2006 1.	09/20/2006
148.		4. NATIONAL CITY CORP COM PROPERTY TYPE: SECURITIES 142.				04/05/2006 6.	09/20/2006
37.		1. NATIONAL CITY CORP COM PROPERTY TYPE: SECURITIES 35.				12/09/2005 2.	09/20/2006
3,034.		35. NESTLE S A SPONSORED ADR PROPERTY TYPE: SECURITIES 2,643.				12/05/2005 391.	09/20/2006
2,252.		46. NEXEN INC COM PROPERTY TYPE: SECURITIES 2,350.				03/08/2006 -98.	09/20/2006
3,081.		53. NOVARTIS A G SPONSORED ADR PROPERTY TYPE: SECURITIES 2,790.				12/05/2005 291.	09/20/2006
2,296.		47. NUCOR CORP COM PROPERTY TYPE: SECURITIES 2,616.				04/06/2006 -320.	09/20/2006
90.		2. OCCIDENTAL PETE CORP DEL COM PROPERTY TYPE: SECURITIES 94.				09/08/2006 -4.	09/20/2006
544.		6. OMNICO GROUP INC COM PROPERTY TYPE: SECURITIES 523.				08/08/2006 21.	09/20/2006
6,996.		189. ONEOK INC NEW COM PROPERTY TYPE: SECURITIES 5,206.				12/02/2005 1,790.	09/20/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
6,660.		369. ORACLE CORP COM PROPERTY TYPE: SECURITIES 4,609.				12/09/2005 2,051.	09/20/2006
206.		5. PG&E CORP COM PROPERTY TYPE: SECURITIES 198.				07/07/2006 8.	09/20/2006
334.		5. PPG INDS INC COM PROPERTY TYPE: SECURITIES 322.				05/23/2006 12.	09/20/2006
888.		13. PENNEY J C CO INC COM PROPERTY TYPE: SECURITIES 829.				09/08/2006 59.	09/20/2006
326.		5. PEPSICO INC COM PROPERTY TYPE: SECURITIES 299.				05/23/2006 27.	09/20/2006
56.		3. PERKINELMER INC COM PROPERTY TYPE: SECURITIES 68.				01/30/2006 -12.	09/20/2006
1,984.		70. PFIZER INC COM PROPERTY TYPE: SECURITIES 1,649.				06/08/2006 335.	09/20/2006
594.		8. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 609.				12/09/2005 -15.	09/20/2006
530.		14. QUALCOMM INC COM PROPERTY TYPE: SECURITIES 478.				08/08/2006 52.	09/20/2006
142.		3. RAYTHEON CO COM NEW PROPERTY TYPE: SECURITIES 138.				05/23/2006 4.	09/20/2006
471.		22. REALOGY CORP COM PROPERTY TYPE: SECURITIES 638.				05/08/2006 -167.	09/20/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
3,777.		86. REED ELSEVIER P L C SPONSORED ADR PROPERTY TYPE: SECURITIES 3,113.				12/05/2005 664.	09/20/2006
1,128.		34. ROBERT HALF INTL INC COM PROPERTY TYPE: SECURITIES 1,106.				08/08/2006 22.	09/20/2006
3,845.		44. ROCHE HLDG LTD SPONSORED ADR PROPERTY TYPE: SECURITIES 3,408.				12/05/2005 437.	09/20/2006
1,563.		24. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 1,519.				12/05/2005 44.	09/20/2006
423.		8. RYDER SYS INC COM PROPERTY TYPE: SECURITIES 400.				08/08/2006 23.	09/20/2006
58.		1. SAFECO CORP COM PROPERTY TYPE: SECURITIES 57.				12/09/2005 1.	09/20/2006
2,311.		53. SANOFI-AVENTIS SPONSORED ADR PROPERTY TYPE: SECURITIES 2,200.				12/05/2005 111.	09/20/2006
1,379.		28. SAP AKTIENGESELLSCHAFT SPONSORED ADR PROPERTY TYPE: SECURITIES 1,271.				12/05/2005 108.	09/20/2006
288.		19. SARA LEE CORP COM PROPERTY TYPE: SECURITIES 261.				07/07/2006 27.	09/20/2006
116.		2. SCHLUMBERGER LTD COM PROPERTY TYPE: SECURITIES 116.				06/08/2006	09/20/2006
2,739.		63. SMITH & NEPHEW PLC SPDN ADR NEW PROPERTY TYPE: SECURITIES 2,974.				12/05/2005 -235.	09/20/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
2,211.		53. SONY CORP ADR NEW PROPERTY TYPE: SECURITIES 1,990.				12/05/2005 221.	09/20/2006
52.		3. SPRINT NEXTEL CORP COM PROPERTY TYPE: SECURITIES 71.				04/05/2006 -19.	09/20/2006
87.		5. SPRINT NEXTEL CORP COM PROPERTY TYPE: SECURITIES 113.				12/09/2005 -26.	09/20/2006
1,210.		71. STMICROELECTRONICS N V SHS NEW YORK PROPERTY TYPE: SECURITIES 1,387.				04/25/2006 -177.	09/20/2006
2,078.		64. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 2,141.				12/09/2005 -63.	09/20/2006
1,553.		21. 3M CO COM PROPERTY TYPE: SECURITIES 1,678.				06/08/2006 -125.	09/20/2006
296.		17. TIME WARNER INC NEW COM PROPERTY TYPE: SECURITIES 300.				12/09/2005 -4.	09/20/2006
2,625.		41. TOTAL S A SPONSORED ADR PROPERTY TYPE: SECURITIES 2,609.				12/05/2005 16.	09/20/2006
887.		33. TYCO INTL LTD NEW COM PROPERTY TYPE: SECURITIES 939.				12/09/2005 -52.	09/20/2006
1,164.		35. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 1,087.				05/23/2006 77.	09/20/2006
366.		5. UNITED PARCEL SVC INC CL B PROPERTY TYPE: SECURITIES 406.				05/23/2006 -40.	09/20/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
220.		3. UNITED PARCEL SVC INC CL B PROPERTY TYPE: SECURITIES 243.				04/05/2006 -23.	09/20/2006
362.		7. UNITEDHEALTH GROUP INC COM PROPERTY TYPE: SECURITIES 446.				12/09/2005 -84.	09/20/2006
289.		8. VERIZON COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES 274.				04/05/2006 15.	09/20/2006
831.		23. VERIZON COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES 776.				03/03/2006 55.	09/20/2006
2,033.		94. VODAFONE GROUP PLC SPONSORED ADR NEW PROPERTY TYPE: SECURITIES 2,324.				12/05/2005 -291.	09/20/2006
2,506.		45. WACHOVIA CORP 2ND NEW COM PROPERTY TYPE: SECURITIES 2,493.				03/03/2006 13.	09/20/2006
292.		6. WAL-MART STORES INC COM PROPERTY TYPE: SECURITIES 289.				12/09/2005 3.	09/20/2006
89.		2. WATERS CORP COM PROPERTY TYPE: SECURITIES 85.				05/23/2006 4.	09/20/2006
700.		9. WELLPOINT INC COM PROPERTY TYPE: SECURITIES 677.				08/08/2006 23.	09/20/2006
145.		4. WELLS FARGO & CO NEW COM PROPERTY TYPE: SECURITIES 126.				12/09/2005 19.	09/20/2006
169.		6. WYNDHAM WORLDWIDE CORP COM PROPERTY TYPE: SECURITIES 244.				12/09/2005 -75.	09/20/2006

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,271.		24. YUM BRANDS INC COM PROPERTY TYPE: SECURITIES 1,273.					05/23/2006 -2.	09/20/2006
53.		1. YUM BRANDS INC COM PROPERTY TYPE: SECURITIES 48.					12/09/2005 5.	09/20/2006
5,311.		203. FRONTIER OIL CORP COM PROPERTY TYPE: SECURITIES 5,225.					03/13/2006 86.	09/21/2006
16,597.		250. AMERICAN INTL GROUP INC COM PROPERTY TYPE: SECURITIES 16,538.					12/05/2005 59.	09/26/2006
460.		16. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 631.					04/10/2006 -171.	09/26/2006
4,739.		165. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 6,243.					01/25/2006 -1,504.	09/26/2006
8.		.375 HANESBRANDS INC COM PROPERTY TYPE: SECURITIES 7.					07/07/2006 1.	09/26/2006
834.		29. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 1,097.					01/25/2006 -263.	09/28/2006
,294.		184. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 6,878.					01/23/2006 -1,584.	09/28/2006
165.		110. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 3,948.					06/22/2006 -783.	09/28/2006
567.		402. HALLIBURTON CO COM PROPERTY TYPE: SECURITIES 13,105.					12/06/2005 -1,538.	09/28/2006

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,415.		143. WALGREEN CO COM PROPERTY TYPE: SECURITIES 6,628.					12/06/2005 -213.	09/28/2006
6,255.		140. WALGREEN CO COM PROPERTY TYPE: SECURITIES 6,489.					12/06/2005 -234.	09/29/2006
447.		10. WALGREEN CO COM PROPERTY TYPE: SECURITIES 453.					09/26/2006 -6.	09/29/2006
1,385.		31. WALGREEN CO COM PROPERTY TYPE: SECURITIES 1,345.					06/22/2006 40.	09/29/2006
6,654.		243. RESOURCES CONNECTION INC COM PROPERTY TYPE: SECURITIES 7,120.					12/02/2005 -466.	10/03/2006
867.		79.25 CRAY INC NEW COM PROPERTY TYPE: SECURITIES 558.					04/25/2006 309.	10/04/2006
5,948.		543.75 CRAY INC NEW COM PROPERTY TYPE: SECURITIES 3,023.					12/23/2005 2,925.	10/04/2006
3,469.		75. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 3,692.					08/28/2006 -223.	10/06/2006
5,458.		118. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 5,779.					08/23/2006 -321.	10/06/2006
1,075.		16. CATERPILLAR INC COM PROPERTY TYPE: SECURITIES 1,058.					09/26/2006 17.	10/06/2006
4,232.		63. CATERPILLAR INC COM PROPERTY TYPE: SECURITIES 3,719.					12/06/2005 513.	10/06/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
8,045.		140. FEDERAL NATL MTG ASSN COM PROPERTY TYPE: SECURITIES 6,680.				12/05/2005 1,365.	10/06/2006
17,127.		292. PACCAR INC COM PROPERTY TYPE: SECURITIES 14,055.				12/05/2005 3,072.	10/06/2006
12,119.		235. QUEST DIAGNOSTICS INC COM PROPERTY TYPE: SECURITIES 11,790.				12/05/2005 329.	10/06/2006
13,476.		245. UST INC COM PROPERTY TYPE: SECURITIES 9,237.				12/05/2005 4,239.	10/06/2006
1,639.		35. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 1,714.				08/23/2006 -75.	10/09/2006
32,249.		1580. BORDERS GROUP INC PROPERTY TYPE: SECURITIES 32,417.				12/05/2005 -168.	10/09/2006
7,134.		140. CITIGROUP INC COM PROPERTY TYPE: SECURITIES 6,849.				12/05/2005 285.	10/09/2006
5,070.		75. FEDERAL HOME LN MTG CORP COM PROPERTY TYPE: SECURITIES 4,790.				03/22/2006 280.	10/09/2006
1,690.		25. FEDERAL HOME LN MTG CORP COM PROPERTY TYPE: SECURITIES 1,581.				12/05/2005 109.	10/09/2006
3,956.		60. LABORATORY CORP AMER HLDGS COM NEW PROPERTY TYPE: SECURITIES 3,082.				12/05/2005 874.	10/09/2006
5,238.		190. PFIZER INC COM PROPERTY TYPE: SECURITIES 4,053.				12/05/2005 1,185.	10/09/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
33.		1. AT&T INC COM PROPERTY TYPE: SECURITIES 27.				04/05/2006 6.	10/10/2006
358.		11. AT&T INC COM PROPERTY TYPE: SECURITIES 279.				05/23/2006 79.	10/10/2006
10,208.		314. AT&T INC COM PROPERTY TYPE: SECURITIES 7,819.				12/09/2005 2,389.	10/10/2006
9,065.		116. ALTRIA GROUP INC COM PROPERTY TYPE: SECURITIES 8,376.				12/09/2005 689.	10/10/2006
16,092.		281. AMERICAN EXPRESS CO COM PROPERTY TYPE: SECURITIES 14,710.				04/06/2006 1,382.	10/10/2006
401.		7. AMERICAN EXPRESS CO COM PROPERTY TYPE: SECURITIES 366.				05/23/2006 35.	10/10/2006
34,096.		466. AMGEN INC COM PROPERTY TYPE: SECURITIES 36,534.				12/09/2005 -2,438.	10/10/2006
10,565.		246. BELL SOUTH CORP PROPERTY TYPE: SECURITIES 7,820.				03/03/2006 2,745.	10/10/2006
19,820.		1317. BOSTON SCIENTIFIC CORP COM PROPERTY TYPE: SECURITIES 20,743.				08/08/2006 -923.	10/10/2006
8,764.		114. BURLINGTON NORTHN SANTA FE CP COM PROPERTY TYPE: SECURITIES 9,158.				03/03/2006 -394.	10/10/2006
384.		5. BURLINGTON NORTHN SANTA FE CP COM PROPERTY TYPE: SECURITIES 380.				05/23/2006 4.	10/10/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
7,918.		103. BURLINGTON NORTHN SANTA FE CP COM PROPERTY TYPE: SECURITIES 7,761.				07/07/2006 157.	10/10/2006
13,249.		915. CENTERPOINT ENERGY INC COM PROPERTY TYPE: SECURITIES 12,856.				09/08/2006 393.	10/10/2006
2,114.		146. CENTERPOINT ENERGY INC COM PROPERTY TYPE: SECURITIES 1,889.				03/03/2006 225.	10/10/2006
4,353.		79. CENTEX CORP COM PROPERTY TYPE: SECURITIES 3,875.				09/08/2006 478.	10/10/2006
2,590.		47. CENTEX CORP COM PROPERTY TYPE: SECURITIES 2,094.				06/08/2006 496.	10/10/2006
27,933.		1150. CISCO SYS INC COM PROPERTY TYPE: SECURITIES 20,148.				12/09/2005 7,785.	10/10/2006
10,004.		153. CLOROX CO DEL COM PROPERTY TYPE: SECURITIES 9,302.				06/08/2006 702.	10/10/2006
131.		2. CLOROX CO DEL COM PROPERTY TYPE: SECURITIES 122.				04/05/2006 9.	10/10/2006
392.		6. CLOROX CO DEL COM PROPERTY TYPE: SECURITIES 363.				05/23/2006 29.	10/10/2006
15,954.		244. CLOROX CO DEL COM PROPERTY TYPE: SECURITIES 13,280.				12/09/2005 2,674.	10/10/2006
736.		17. DARDEN RESTAURANTS INC COM PROPERTY TYPE: SECURITIES 685.				04/06/2006 51.	10/10/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
33,134.		1413. DELL INC COM PROPERTY TYPE: SECURITIES 45,414.				12/09/2005 -12,280.	10/10/2006
29,467.		530. GENERAL MLS INC COM PROPERTY TYPE: SECURITIES 28,344.				09/08/2006 1,123.	10/10/2006
12,398.		223. GENERAL MLS INC COM PROPERTY TYPE: SECURITIES 11,713.				08/08/2006 685.	10/10/2006
1,959.		11. GOLDMAN SACHS GROUP INC COM PROPERTY TYPE: SECURITIES 1,794.				05/08/2006 165.	10/10/2006
356.		2. GOLDMAN SACHS GROUP INC COM PROPERTY TYPE: SECURITIES 322.				04/05/2006 34.	10/10/2006
4,630.		26. GOLDMAN SACHS GROUP INC COM PROPERTY TYPE: SECURITIES 3,890.				07/07/2006 740.	10/10/2006
22,527.		356. HARLEY DAVIDSON INC COM PROPERTY TYPE: SECURITIES 18,236.				12/09/2005 4,291.	10/10/2006
253.		4. HARLEY DAVIDSON INC COM PROPERTY TYPE: SECURITIES 204.				04/05/2006 49.	10/10/2006
316.		5. HARLEY DAVIDSON INC COM PROPERTY TYPE: SECURITIES 252.				05/23/2006 64.	10/10/2006
97.		2. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES 99.				05/23/2006 -2.	10/10/2006
387.		8. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES 354.				01/20/2006 33.	10/10/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
12,869.		266. ILLINOIS TOOL WKS INC COM PROPERTY TYPE: SECURITIES 11,695.				12/09/2005 1,174.	10/10/2006
3,577.		172. INTEL CORP COM PROPERTY TYPE: SECURITIES 3,474.				03/03/2006 103.	10/10/2006
666.		32. INTEL CORP COM PROPERTY TYPE: SECURITIES 620.				04/05/2006 46.	10/10/2006
2,600.		125. INTEL CORP COM PROPERTY TYPE: SECURITIES 2,253.				05/23/2006 347.	10/10/2006
13,555.		449. LOWES COS INC COM PROPERTY TYPE: SECURITIES 12,774.				08/08/2006 781.	10/10/2006
18,169.		871. MYLAN LABS INC COM PROPERTY TYPE: SECURITIES 17,133.				07/07/2006 1,036.	10/10/2006
6,438.		84. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 6,391.				12/09/2005 47.	10/10/2006
24,756.		323. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 23,961.				12/29/2005 795.	10/10/2006
1,839.		24. PRUDENTIAL FINL INC COM PROPERTY TYPE: SECURITIES 1,769.				01/20/2006 70.	10/10/2006
18,458.		541. PULTE HOMES INC COM PROPERTY TYPE: SECURITIES 21,992.				12/09/2005 -3,534.	10/10/2006
273.		8. PULTE HOMES INC COM PROPERTY TYPE: SECURITIES 325.				01/20/2006 -52.	10/10/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
273.		8. PULTE HOMES INC COM PROPERTY TYPE: SECURITIES 318.				04/05/2006 -45.	10/10/2006
29,290.		858. ROBERT HALF INTL INC COM PROPERTY TYPE: SECURITIES 27,919.				08/08/2006 1,371.	10/10/2006
14,838.		912. SARA LEE CORP COM PROPERTY TYPE: SECURITIES 12,504.				07/07/2006 2,334.	10/10/2006
5,798.		98. SCHLUMBERGER LTD COM PROPERTY TYPE: SECURITIES 5,707.				06/08/2006 91.	10/10/2006
1,420.		24. SCHLUMBERGER LTD COM PROPERTY TYPE: SECURITIES 1,196.				12/09/2005 224.	10/10/2006
16,696.		271. SUNOCO INC COM PROPERTY TYPE: SECURITIES 21,509.				12/29/2005 -4,813.	10/10/2006
123.		2. SUNOCO INC COM PROPERTY TYPE: SECURITIES 158.				04/05/2006 -35.	10/10/2006
18,772.		998. TIME WARNER INC NEW COM PROPERTY TYPE: SECURITIES 17,615.				12/09/2005 1,157.	10/10/2006
113.		6. TIME WARNER INC NEW COM PROPERTY TYPE: SECURITIES 105.				01/20/2006 8.	10/10/2006
395.		21. TIME WARNER INC NEW COM PROPERTY TYPE: SECURITIES 366.				05/23/2006 29.	10/10/2006
1,298.		69. TIME WARNER INC NEW COM PROPERTY TYPE: SECURITIES 1,163.				07/07/2006 135.	10/10/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
93.		2. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 98.				08/23/2006 -5.	10/11/2006
4,143.		89. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 4,355.				08/22/2006 -212.	10/11/2006
3,164.		68. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 3,328.				08/22/2006 -164.	10/12/2006
4,002.		86. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 4,191.				08/31/2006 -189.	10/12/2006
651.		14. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 669.				09/26/2006 -18.	10/12/2006
606.		13. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 621.				09/26/2006 -15.	10/13/2006
245,000.		245000. UNITED STATES TREAS NTS DTD 10/1 PROPERTY TYPE: SECURITIES 249,364.				12/07/2005 -4,364.	10/15/2006
2,006.		82. PROGRESSIVE CORP OHIO COM PROPERTY TYPE: SECURITIES 2,508.				12/06/2005 -502.	10/17/2006
29,301.		493. CATERPILLAR INC COM PROPERTY TYPE: SECURITIES 29,106.				12/06/2005 195.	10/20/2006
2,547.		60. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES 2,998.				06/22/2006 -451.	10/24/2006
6,538.		154. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES 7,684.				02/01/2006 -1,146.	10/24/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/89	Adj basis as of 12/31/89	Excess of FMV over adj basis	Gain or (loss)	
6,437.		92. ITT EDUCATIONAL SERVICES INC COM PROPERTY TYPE: SECURITIES 5,664.				12/02/2005 773.	10/25/2006
4,856.		112. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES 5,588.				02/01/2006 -732.	10/25/2006
4,033.		93. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES 4,324.				07/26/2006 -291.	10/25/2006
4,037.		168. PROGRESSIVE CORP OHIO COM PROPERTY TYPE: SECURITIES 5,138.				12/06/2005 -1,101.	10/25/2006
6,373.		145. DIODES INC COM PROPERTY TYPE: SECURITIES 5,522.				05/10/2006 851.	10/26/2006
3,449.		58. STATION CASINOS INC COM PROPERTY TYPE: SECURITIES 3,341.				09/26/2006 108.	10/26/2006
5,094.		169. LUXOTTICA GROUP S P A SPONSORED ADR PROPERTY TYPE: SECURITIES 4,299.				12/05/2005 795.	10/27/2006
13,590.		550. BRISTOL MYERS SQUIBB CO COM PROPERTY TYPE: SECURITIES 11,985.				12/05/2005 1,605.	11/06/2006
8,925.		119. COGNIZANT TECHNOLOGY SOLUTIONS CL A PROPERTY TYPE: SECURITIES 5,863.				12/02/2005 3,062.	11/06/2006
15,408.		309. HOLLY CORP COM PAR \$0.01 PROPERTY TYPE: SECURITIES 9,741.				12/02/2005 5,667.	11/06/2006
24,285.		360. LABORATORY CORP AMER HLDGS COM NEW PROPERTY TYPE: SECURITIES 18,493.				12/05/2005 5,792.	11/06/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
5,291.		89. STATION CASINOS INC COM PROPERTY TYPE: SECURITIES 5,126.				09/26/2006 165.	11/06/2006
5,104.		161. GENWORTH FINL INC CL A COM PROPERTY TYPE: SECURITIES 5,769.				10/25/2006 -665.	11/07/2006
2,473.		78. GENWORTH FINL INC CL A COM PROPERTY TYPE: SECURITIES 2,791.				10/17/2006 -318.	11/07/2006
539.		17. GENWORTH FINL INC CL A COM PROPERTY TYPE: SECURITIES 597.				09/26/2006 -58.	11/07/2006
4,216.		133. GENWORTH FINL INC CL A COM PROPERTY TYPE: SECURITIES 4,603.				08/02/2006 -387.	11/07/2006
1,712.		54. GENWORTH FINL INC CL A COM PROPERTY TYPE: SECURITIES 1,851.				08/08/2006 -139.	11/07/2006
2,758.		87. GENWORTH FINL INC CL A COM PROPERTY TYPE: SECURITIES 2,975.				08/01/2006 -217.	11/07/2006
1,617.		51. GENWORTH FINL INC CL A COM PROPERTY TYPE: SECURITIES 1,738.				08/07/2006 -121.	11/07/2006
9,663.		220. USANA HEALTH SCIENCES INC CDT-SHS C PROPERTY TYPE: SECURITIES 8,461.				12/02/2005 1,202.	11/07/2006
4,500.		417. COCA COLA AMATIL LTD SPONSORED ADR PROPERTY TYPE: SECURITIES 4,754.				12/05/2005 -254.	11/08/2006
1,354.		63. MOTOROLA INC COM PROPERTY TYPE: SECURITIES 1,577.				09/26/2006 -223.	11/08/2006

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
15,996.		744. MOTOROLA INC COM PROPERTY TYPE: SECURITIES 17,544.					12/06/2005 -1,548.	11/08/2006
4,665.		217. MOTOROLA INC COM PROPERTY TYPE: SECURITIES 5,104.					12/23/2005 -439.	11/08/2006
6,538.		141. ABBOTT LABS COM PROPERTY TYPE: SECURITIES 5,502.					12/09/2005 1,036.	11/09/2006
14,192.		168. APPLE INC COM PROPERTY TYPE: SECURITIES 12,370.					10/10/2006 1,822.	11/09/2006
3,379.		40. APPLE INC COM PROPERTY TYPE: SECURITIES 2,208.					07/07/2006 1,171.	11/09/2006
4,711.		73. ASHLAND INC NEW COM PROPERTY TYPE: SECURITIES 4,074.					08/08/2006 637.	11/09/2006
38.		1. BIOMET INC COM PROPERTY TYPE: SECURITIES 38.					04/05/2006	11/09/2006
3,659.		96. BIOMET INC COM PROPERTY TYPE: SECURITIES 3,592.					12/09/2005 67.	11/09/2006
38.		1. BIOMET INC COM PROPERTY TYPE: SECURITIES 36.					01/20/2006 2.	11/09/2006
114.		3. BIOMET INC COM PROPERTY TYPE: SECURITIES 104.					05/23/2006 10.	11/09/2006
27,745.		323. BOEING CO COM PROPERTY TYPE: SECURITIES 23,486.					09/08/2006 4,259.	11/09/2006

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
7,822.		147. CIT GROUP INC NEW COM PROPERTY TYPE: SECURITIES 8,031.					04/06/2006 -209.	11/09/2006
426.		8. CIT GROUP INC NEW COM PROPERTY TYPE: SECURITIES 423.					05/23/2006 3.	11/09/2006
26,392.		496. CIT GROUP INC NEW COM PROPERTY TYPE: SECURITIES 26,204.					07/07/2006 188.	11/09/2006
266.		5. CIT GROUP INC NEW COM PROPERTY TYPE: SECURITIES 258.					01/20/2006 8.	11/09/2006
6,811.		128. CIT GROUP INC NEW COM PROPERTY TYPE: SECURITIES 6,518.					12/09/2005 293.	11/09/2006
33,309.		516. COLGATE PALMOLIVE CO COM PROPERTY TYPE: SECURITIES 30,351.					08/08/2006 2,958.	11/09/2006
15,593.		306. COMPUTER SCIENCES CORP PROPERTY TYPE: SECURITIES 14,587.					08/08/2006 1,006.	11/09/2006
16,969.		333. COMPUTER SCIENCES CORP PROPERTY TYPE: SECURITIES 15,801.					09/08/2006 1,168.	11/09/2006
13,083.		266. DOVER CORP COM PROPERTY TYPE: SECURITIES 12,927.					10/10/2006 156.	11/09/2006
13,182.		268. DOVER CORP COM PROPERTY TYPE: SECURITIES 12,623.					08/08/2006 559.	11/09/2006
15,700.		180. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES 15,167.					10/10/2006 533.	11/09/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
27,300.		313. EMERSON ELEC CO COM PROPERTY TYPE: SECURITIES 23,682.				12/29/2005 3,618.	11/09/2006
13,754.		266. FISERV INC COM PROPERTY TYPE: SECURITIES 11,520.				12/09/2005 2,234.	11/09/2006
52.		1. FISERV INC COM PROPERTY TYPE: SECURITIES 42.				04/05/2006 10.	11/09/2006
5,624.		123. HESS CORP COM PROPERTY TYPE: SECURITIES 5,449.				06/08/2006 175.	11/09/2006
32,142.		703. HESS CORP COM PROPERTY TYPE: SECURITIES 27,431.				10/10/2006 4,711.	11/09/2006
4,528.		90. MCKESSON CORP COM PROPERTY TYPE: SECURITIES 4,166.				06/08/2006 362.	11/09/2006
14,484.		179. PENNEY J C CO INC COM PROPERTY TYPE: SECURITIES 11,413.				09/08/2006 3,071.	11/09/2006
12,623.		156. PENNEY J C CO INC COM PROPERTY TYPE: SECURITIES 9,426.				04/06/2006 3,197.	11/09/2006
81.		1. PENNEY J C CO INC COM PROPERTY TYPE: SECURITIES 60.				04/05/2006 21.	11/09/2006
243.		3. PENNEY J C CO INC COM PROPERTY TYPE: SECURITIES 168.				01/20/2006 75.	11/09/2006
14,403.		178. PENNEY J C CO INC COM PROPERTY TYPE: SECURITIES 9,689.				12/09/2005 4,714.	11/09/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis	Gain or (loss)	
7,010.		817. QWEST COMMUNICATIONS INTL INC COM PROPERTY TYPE: SECURITIES 6,838.				10/10/2006 172.	11/09/2006
961.		34. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 1,206.				04/25/2006 -245.	11/09/2006
2,687.		95. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 3,326.				04/28/2006 -639.	11/09/2006
5,288.		187. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 6,466.				04/19/2006 -1,178.	11/09/2006
4,807.		170. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 5,713.				09/28/2006 -906.	11/09/2006
1,075.		38. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 1,260.				09/26/2006 -185.	11/09/2006
6,504.		230. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 7,587.				04/11/2006 -1,083.	11/09/2006
6,052.		214. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 7,011.				04/10/2006 -959.	11/09/2006
24,089.		519. UNITEDHEALTH GROUP INC COM PROPERTY TYPE: SECURITIES 33,091.				12/09/2005 -9,002.	11/09/2006
650.		14. UNITEDHEALTH GROUP INC COM PROPERTY TYPE: SECURITIES 849.				01/20/2006 -199.	11/09/2006
139.		3. UNITEDHEALTH GROUP INC COM PROPERTY TYPE: SECURITIES 166.				04/05/2006 -27.	11/09/2006

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Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
650.		14. UNITEDHEALTH GROUP INC COM PROPERTY TYPE: SECURITIES 603.				05/23/2006 47.	11/09/2006
5,600.		109. WATERS CORP COM PROPERTY TYPE: SECURITIES 4,253.				12/09/2005 1,347.	11/09/2006
565.		11. WATERS CORP COM PROPERTY TYPE: SECURITIES 422.				01/20/2006 143.	11/09/2006
5,540.		82. ITT EDUCATIONAL SERVICES INC COM PROPERTY TYPE: SECURITIES 5,049.				12/02/2005 491.	11/10/2006
19,700.		493. COUNTRYWIDE FIN CORP COM PROPERTY TYPE: SECURITIES 18,108.				06/08/2006 1,592.	11/13/2006
9,271.		162. FREEPORT-MCMORAN COPPER & GOLD INC PROPERTY TYPE: SECURITIES 8,770.				03/03/2006 501.	11/13/2006
2,256.		12. GOLDMAN SACHS GROUP INC COM PROPERTY TYPE: SECURITIES 1,795.				07/07/2006 461.	11/13/2006
19,234.		447. HONEYWELL INTL INC COM PROPERTY TYPE: SECURITIES 17,134.				09/08/2006 2,100.	11/13/2006
12,172.		179. LABORATORY CORP AMER HLDGS COM NEW PROPERTY TYPE: SECURITIES 11,685.				10/10/2006 487.	11/13/2006
25,894.		289. MERRILL LYNCH & CO INC COM PROPERTY TYPE: SECURITIES 22,103.				05/08/2006 3,791.	11/13/2006
1,882.		21. MERRILL LYNCH & CO INC COM PROPERTY TYPE: SECURITIES 1,496.				05/23/2006 386.	11/13/2006

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,293.		44. MICROSOFT CORP COM PROPERTY TYPE: SECURITIES 1,231.				01/30/2006 62.	11/13/2006
19,189.		325. NUCOR CORP COM PROPERTY TYPE: SECURITIES 18,086.				04/06/2006 1,103.	11/13/2006
26,569.		450. NUCOR CORP COM PROPERTY TYPE: SECURITIES 24,552.				07/07/2006 2,017.	11/13/2006
550.		19. TEXAS INSTRS INC COM PROPERTY TYPE: SECURITIES 622.				04/10/2006 -72.	11/13/2006
366.		11. GENWORTH FINL INC CL A COM PROPERTY TYPE: SECURITIES 375.				08/07/2006 -9.	11/17/2006
448.		20. MOTOROLA INC COM PROPERTY TYPE: SECURITIES 470.				12/23/2005 -22.	11/17/2006
12,312.		154. COGNIZANT TECHNOLOGY SOLUTIONS CL A PROPERTY TYPE: SECURITIES 7,587.				12/02/2005 4,725.	11/20/2006
21,420.		420. HCA-HEALTHCARE CO PROPERTY TYPE: SECURITIES 21,848.				12/05/2005 -428.	11/20/2006
1,088.		32. ARCHER DANIELS MIDLAND CO COM PROPERTY TYPE: SECURITIES 1,439.				05/09/2006 -351.	11/22/2006
4,624.		136. ARCHER DANIELS MIDLAND CO COM PROPERTY TYPE: SECURITIES 6,107.				05/10/2006 -1,483.	11/22/2006
8,184.		739. COCA COLA AMATIL LTD SPONSORED ADR PROPERTY TYPE: SECURITIES 8,425.				12/05/2005 -241.	11/24/2006

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,789.		54. ARCHER DANIELS MIDLAND CO COM PROPERTY TYPE: SECURITIES 2,425.				05/10/2006 -636.	11/27/2006
2,253.		68. ARCHER DANIELS MIDLAND CO COM PROPERTY TYPE: SECURITIES 2,643.				06/22/2006 -390.	11/27/2006
497.		15. ARCHER DANIELS MIDLAND CO COM PROPERTY TYPE: SECURITIES 578.				09/26/2006 -81.	11/27/2006
3,877.		117. ARCHER DANIELS MIDLAND CO COM PROPERTY TYPE: SECURITIES 3,760.				03/06/2006 117.	11/27/2006
20,982.		78. KAO CORP SPONSORED ADR REPSTG 10 SHS PROPERTY TYPE: SECURITIES 19,364.				12/05/2005 1,618.	11/29/2006
TOTAL GAIN(LOSS)						----- 307,055. =====	